QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 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 SEPTEMBER 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 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

DEEPA SONI #
Executive Vice President and Chief Information Officer

ERIK AUGUST ANDERSON
Senior Vice President and Chief Actuary

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 ALEXANDER HENDRY 569AB0805FAE404...
THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

Signed by: 672FD5DFE9A045A...
ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this

___ day of November 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	151,732,874,968		151,732,874,968	146,462,167,598
2.	Stocks:				
	2.1 Preferred stocks	232,387,710		232,387,710	188,913,821
	2.2 Common stocks	14,522,349,474	67,540,497	14,454,808,977	13,903,524,015
3.	Mortgage loans on real estate:				
	3.1 First liens	26,437,770,982		26,437,770,982	23,275,423,582
	3.2 Other than first liens	580,586,749		580,586,749	510,761,507
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	310,344,684		310,344,684	314,697,943
	4.2 Properties held for the production of income (less $ ..... (963,041,730) encumbrances)	2,139,189,109		2,139,189,109	2,027,777,954
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ ..... (91,785,639)), cash equivalents ($ ..... 3,449,098,324) and short-term investments ($ ..... 826,288,370)	4,183,601,055		4,183,601,055	4,230,851,378
6.	Contract loans (including $ ..... premium notes)	14,614,876,754	1,660,935	14,613,215,819	13,897,536,272
7.	Derivatives	1,454,758,475		1,454,758,475	1,488,775,929
8.	Other invested assets	15,145,636,645	374,329,925	14,771,306,720	13,881,291,533
9.	Receivables for securities	203,330,201		203,330,201	2,566,802
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	249,464,704		249,464,704	347,374,813
12.	Subtotals, cash and invested assets (Lines 1 to 11)	231,807,171,510	443,531,357	231,363,640,153	220,531,663,147
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,347,249,652	3,674,716	2,343,574,936	2,380,342,683
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	530,665,927	19,991,234	510,674,693	177,295,582
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	1,451,728,593		1,451,728,593	1,511,906,590
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	25,068,091		25,068,091	31,714,550
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	72,143,265		72,143,265	96,896,376
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	205,405,219		205,405,219	128,463,302
18.2	Net deferred tax asset	2,569,865,668	503,959,967	2,065,905,701	2,146,974,681
19.	Guaranty funds receivable or on deposit	30,006,725		30,006,725	29,236,703
20.	Electronic data processing equipment and software	780,678,065	738,024,542	42,653,523	53,157,923
21.	Furniture and equipment, including health care delivery assets ($ .....)	224,712,927	224,712,927		
22.	Net adjustment in assets and liabilities due to foreign exchange rates	68,476,995		68,476,995	72,239,536
23.	Receivables from parent, subsidiaries and affiliates	339,093,974		339,093,974	178,988,997
24.	Health care ($ .....) and other amounts receivable	45,966,246	45,966,246		
25.	Aggregate write-ins for other than invested assets	7,142,755,038	949,298,528	6,193,456,510	5,928,039,917
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	247,640,987,895	2,929,159,517	244,711,828,378	233,266,919,987
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	11,078,131,708		11,078,131,708	11,633,675,224
28.	Total (Lines 26 and 27)	258,719,119,603	2,929,159,517	255,789,960,086	244,900,595,211
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	249,464,704		249,464,704	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)	249,464,704		249,464,704	347,374,813
2501.	Amounts receivable on corporate owned life insurance	4,988,491,154		4,988,491,154	4,836,727,922
2502.	Admitted disallowed IMR	924,526,560		924,526,560	803,673,430
2503.	Interest in annuity contracts	144,790,635		144,790,635	145,306,661
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,084,946,689	949,298,528	135,648,161	142,331,904
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,142,755,038	949,298,528	6,193,456,510	5,928,039,917

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 139,868,469,795 less $ included in Line 6.3 (including $ 466,800,725 Modco Reserve)	139,868,469,795	136,051,348,282
2.	Aggregate reserve for accident and health contracts (including $ 313,244,491 Modco Reserve)	5,828,505,527	5,631,721,945
3.	Liability for deposit-type contracts (including $ Modco Reserve)	51,912,583,628	44,519,593,338
4.	Contract claims:		
	4.1 Life	1,039,044,240	772,684,351
	4.2 Accident and health	28,774,581	29,337,312
5.	Policyholders' dividends/refunds to members $ 55,256,118 and coupons $ due and unpaid	55,256,118	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 $ 105,065 Modco)	2,683,257,959	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 $ 3,571,083 accident and health premiums	125,045,312	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 $ 18,131,721 assumed and $ 15,686,616 ceded	33,818,337	31,711,652
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,597,459 , accident and health $ 2,583,772 and deposit-type contract funds $	21,181,230	20,189,115
11.	Commissions and expense allowances payable on reinsurance assumed	3,516,745	3,382,424
12.	General expenses due or accrued	2,115,634,478	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)	(10,039,192)	(6,294,164)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,177,420	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	63,922,792	83,513,909
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,965,501,540	1,811,984,868
18.	Amounts held for agents' account, including $ 29,189,566 agents' credit balances	29,189,566	35,168,640
19.	Remittances and items not allocated	539,051,856	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	253,504,253	260,282,012
22.	Borrowed money $ 391,056,466 and interest thereon $ 81,609,375	472,665,841	449,570,724
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	4,796,551,322	4,587,535,194
	24.02 Reinsurance in unauthorized and certified ($) companies	6,012,416	5,352,243
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	2,264,153,395	2,385,850,460
	24.04 Payable to parent, subsidiaries and affiliates	28,582,130	36,563,930
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,070,160,568	1,090,128,965
	24.08 Derivatives	685,909,041	1,271,342,732
	24.09 Payable for securities	345,243,039	356,258,952
	24.10 Payable for securities lending	503,890,330	687,855,648
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,169,100,211	1,306,070,026
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	217,900,664,478	206,839,478,740
27.	From Separate Accounts Statement	11,078,131,708	11,633,675,224
28.	Total liabilities (Lines 26 and 27)	228,978,796,186	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	4,233,969,138	4,233,167,821
33.	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds	924,526,560	803,673,430
35.	Unassigned funds (surplus)	21,652,668,202	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)	26,811,163,900	26,427,441,247
38.	Totals of Lines 29, 30 and 37	26,811,163,900	26,427,441,247
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	255,789,960,086	244,900,595,211
	DETAILS OF WRITE-INS		
2501.	Derivatives-collateral liability	736,321,333	629,433,814
2502.	Special reserves on certain group policies	512,696,916	489,730,711
2503.	Unfunded pension obligations for employees and agents	199,319,001	206,542,080
2598.	Summary of remaining write-ins for Line 25 from overflow page	(279,237,039)	(19,636,579)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,169,100,211	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	924,526,560	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)	924,526,560	803,673,430

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	13,821,049,870	12,850,232,072	17,276,657,830
2.	Considerations for supplementary contracts with life contingencies		127,119	332,626
3.	Net investment income	6,992,680,301	7,117,697,965	9,685,306,383
4.	Amortization of Interest Maintenance Reserve (IMR)	12,435,730	16,910,290	20,370,958
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	96,359,793	65,221,680	100,428,631
7.	Reserve adjustments on reinsurance ceded	(46,835,091)	(60,024,798)	(68,117,288)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,910,050	25,069,009	33,298,404
	8.2 Charges and fees for deposit-type contracts	3,355,221	7,490,064	15,434,343
	8.3 Aggregate write-ins for miscellaneous income	73,237,258	72,625,026	60,566,625
9.	Totals (Lines 1 to 8.3)	20,976,193,132	20,095,348,427	27,124,278,512
10.	Death benefits	3,358,699,551	3,343,562,320	4,381,025,875
11.	Matured endowments (excluding guaranteed annual pure endowments)	11,441,587	16,551,881	23,129,725
12.	Annuity benefits	1,292,114,916	1,226,733,100	1,652,589,511
13.	Disability benefits and benefits under accident and health contracts	260,994,031	257,881,798	343,133,296
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	6,810,547,207	5,636,980,314	7,657,555,555
16.	Group conversions	26,621,737	25,851,886	37,717,338
17.	Interest and adjustments on contract or deposit-type contract funds	1,335,404,043	1,033,499,892	1,403,173,791
18.	Payments on supplementary contracts with life contingencies	3,097,862	3,628,146	4,747,622
19.	Increase in aggregate reserves for life and accident and health contracts	4,013,905,094	4,203,925,968	5,643,833,747
20.	Totals (Lines 10 to 19)	17,112,826,028	15,748,615,305	21,146,906,460
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	394,081,292	414,129,841	559,826,376
22.	Commissions and expense allowances on reinsurance assumed	31,493,220	32,032,996	42,312,047
23.	General insurance expenses and fraternal expenses	1,832,529,502	1,927,953,313	2,711,693,802
24.	Insurance taxes, licenses and fees, excluding federal income taxes	223,149,925	215,734,863	303,518,419
25.	Increase in loading on deferred and uncollected premiums	18,919,933	(24,516,335)	(12,470,964)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,058,188,581)	(1,143,267,355)	(1,486,134,057)
27.	Aggregate write-ins for deductions	239,247,099	217,237,021	295,494,167
28.	Totals (Lines 20 to 27)	18,794,058,418	17,387,919,649	23,561,146,250
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,182,134,714	2,707,428,778	3,563,132,262
30.	Dividends to policyholders and refunds to members	2,044,708,545	1,843,736,093	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)	137,426,169	863,692,685	911,812,410
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(117,680,451)	20,033,372	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)	255,106,620	843,659,313	846,284,881
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 68,020,178 (excluding taxes of $ (28,893,127) transferred to the IMR)	(373,143,365)	(139,626,734)	(376,087,299)
35.	Net income (Line 33 plus Line 34)	(118,036,745)	704,032,579	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)	(118,036,745)	704,032,579	470,197,582
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (16,935,772)	1,668,673,585	289,234,676	(362,532,661)
39.	Change in net unrealized foreign exchange capital gain (loss)	(636,231,207)	(83,051,949)	459,791,824
40.	Change in net deferred income tax	107,809,387	247,098,425	333,877,499
41.	Change in nonadmitted assets	(111,563,543)	116,067,726	(27,772,997)
42.	Change in liability for reinsurance in unauthorized and certified companies	(660,173)	(1,923,062)	(3,378,426)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(209,016,128)	(72,473,538)	(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	801,317	801,317	801,317
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(39,375,143)		(13,644,730)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(278,678,697)	(223,287,616)	350,846,189
54.	Net change in capital and surplus for the year (Lines 37 through 53)	383,722,653	976,498,558	1,133,364,816
55.	Capital and surplus, as of statement date (Lines 36 + 54)	26,811,163,900	26,270,574,989	26,427,441,247
	DETAILS OF WRITE-INS			
08.301.	COLI Income	199,248,433	215,345,305	246,287,313
08.302.	Sundries	20,178,481	7,891,733	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	(146,189,656)	(150,612,012)	
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	73,237,258	72,625,026	60,566,625
2701.	Interest on benefit plans for employees and agents	116,342,528	117,815,845	134,563,951
2702.	Adjustment in funds withheld	103,192,670	107,006,238	142,964,652
2703.	Change in special reserves on certain group policies	16,787,218	(11,775,880)	14,394,810
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,924,683	4,190,818	3,570,754
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	239,247,099	217,237,021	295,494,167
5301.	Change in liability for postretirement benefits	243,471,720	(13,335,999)	90,523,860
5302.	Change in overfunded pension plan asset	66,495,494	86,259,685	267,008,008
5303.	Change in liability for pension benefits	7,223,080	12,034,818	71,663,185
5398.	Summary of remaining write-ins for Line 53 from overflow page	(595,868,991)	(308,246,120)	(78,348,864)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(278,678,697)	(223,287,616)	350,846,189

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	13,536,269,235	12,609,744,981	17,340,537,708
2.	Net investment income	6,958,821,157	6,530,254,610	8,673,462,751
3.	Miscellaneous income	157,580,609	303,878,919	383,451,432
4.	Total (Lines 1 to 3)	20,652,671,001	19,443,878,510	26,397,451,891
5.	Benefit and loss related payments	11,563,272,041	10,322,667,076	14,250,908,964
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,053,931,975)	(1,113,264,736)	(1,444,444,279)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,533,479,895	2,577,801,743	3,230,677,563
8.	Dividends paid to policyholders	1,914,309,730	1,706,859,676	2,363,434,767
9.	Federal and foreign income taxes paid (recovered) net of $ 29,165,463 tax on capital gains (losses)	(1,611,482)	334,513,135	287,770,000
10.	Total (Lines 5 through 9)	14,955,518,209	13,828,576,894	18,688,347,015
11.	Net cash from operations (Line 4 minus Line 10)	5,697,152,792	5,615,301,616	7,709,104,876
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	23,942,836,275	19,279,121,442	24,938,917,038
	12.2 Stocks	291,852,629	139,308,687	49,964,972
	12.3 Mortgage loans	1,705,986,490	1,874,768,557	2,829,499,798
	12.4 Real estate		361,010,437	361,010,437
	12.5 Other invested assets	711,478,300	1,243,851,065	1,635,351,175
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,284,119	(174,969)	(1,209,631)
	12.7 Miscellaneous proceeds	149,900,353	1,027,103,244	(131,302,083)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	26,806,338,166	23,924,988,463	29,682,231,706
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	28,511,610,562	27,716,609,242	34,351,809,404
	13.2 Stocks	276,298,932	191,481,872	37,434,174
	13.3 Mortgage loans	5,105,300,145	2,603,200,675	4,727,284,358
	13.4 Real estate	186,877,847	113,496,098	136,001,774
	13.5 Other invested assets	1,448,492,561	1,018,379,996	1,409,359,705
	13.6 Miscellaneous applications	47,049,703	11,067,060	153,997,405
	13.7 Total investments acquired (Lines 13.1 to 13.6)	35,575,629,750	31,654,234,943	40,815,886,820
14.	Net increase/(decrease) in contract loans and premium notes	715,773,577	753,201,785	992,026,607
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(9,485,065,161)	(8,482,448,265)	(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	(58,514,258)	(15,274,875)	30,537,634
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	4,618,861,972	4,399,818,603	5,888,215,203
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(819,685,668)	(773,494,004)	(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)	3,740,662,046	3,611,049,724	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)	(47,250,323)	743,903,075	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)	4,183,601,055	4,337,963,027	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	1,737,528,582	814,857,690	1,255,483,953
20.0002.	Depreciation/ amortization on fixed assets	243,674,701	230,872,210	310,617,457
20.0003.	Transfer/exchange of bond investment to equity investment	184,962,882	34,300	34,300
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	56,945,553		
20.0006.	Capitalized interest on bonds	42,544,550	52,013,206	67,837,772
20.0007.	Low income housing tax credit unfunded commitments	33,448,270	54,434,311	56,564,424
20.0008.	Capitalized interest on mortgage loans	11,903,088	7,660,771	12,197,814
20.0009.	Transfer/merger/spinoff of equity investment to equity investment	6,812,770		5,468,039
20.0010.	Distribution of shares from other invested assets to equity	6,717,132	5,043,604	5,043,604

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

20.0011.	Transfer of bonds from NYLIAC to NYL		462,771,608	
20.0012.	Initial premiums on coinsurance		196,380,857	
20.0013.	Ceding commission on coinsurance		27,468,889	
20.0014.	Liability for funds withheld on coinsurance		11,779,432	
20.0015.	Intercompany transfer of bonds to NYL			487,120,304
20.0016.	Stock Distribution			103,327,784
20.0017.	Transfer of other invested assets to real estate			15,012,743

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	7,313,146,726	7,140,248,065	9,790,907,946
2.	Group life	1,543,665,544	1,523,025,017	1,987,912,515
3.	Individual annuities	638,364,600	742,947,797	965,507,825
4.	Group annuities	3,915,824,581	3,024,228,741	4,000,000,670
5.	Accident & health	453,653,015	449,040,785	612,077,140
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	13,864,654,466	12,879,490,405	17,356,406,096
9.	Deposit-type contracts	22,897,267,575	15,305,033,456	20,073,770,992
10.	Total (Lines 8 and 9)	36,761,922,041	28,184,523,861	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 September 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	$ (118,036,745)	$ 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	(37,357,445)	(64,444,241)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	16,225,543	14,014,475
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	(6,156,264)	(3,155,296)
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (90,748,579)	$ 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	$ 26,811,163,900	$ 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	(257,507,269)	(220,149,824)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	(94,127,384)	(110,352,927)
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	51,481,123	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	$ 27,111,317,430	$ 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.

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 September 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						
007034BN0	$ 547,070	$ 545,128	$ 1,942	$ 545,128	$ 534,305	9/30/2025
059469AF3	616,637	610,442	6,195	610,442	558,742	9/30/2025
12627HAK6	364,601	352,781	11,820	352,781	327,202	9/30/2025
12628KAF9	156,851	148,503	8,348	148,503	135,381	9/30/2025
12628LAJ9	184,122	183,660	462	183,660	171,904	9/30/2025
12629EAD7	25,645	25,309	336	25,309	20,473	9/30/2025
126384AQ9	1,009,873	1,008,957	916	1,008,957	960,814	9/30/2025
12638PAE9	248,002	247,187	815	247,187	211,818	9/30/2025
12667FJ48	721,990	721,922	68	721,922	671,924	9/30/2025
12667FJ55	456,127	456,056	71	456,056	419,361	9/30/2025
12667G6W8	1,785,049	1,763,746	21,303	1,763,746	1,603,988	9/30/2025
12667GXM0	571,012	568,862	2,150	568,862	522,831	9/30/2025
12667GXN8	1,807,214	1,801,958	5,256	1,801,958	1,675,334	9/30/2025
12668AMN2	191,821	189,652	2,169	189,652	174,442	9/30/2025
126694EK0	1,379,875	1,323,238	56,637	1,323,238	1,275,345	9/30/2025
126694LD8	535,120	528,261	6,859	528,261	485,882	9/30/2025
161546GK6	1,045,753	1,045,232	521	1,045,232	1,026,977	9/30/2025
17309BAB3	27,774	27,587	187	27,587	25,770	9/30/2025
17309YAF4	771,156	757,149	14,007	757,149	705,775	9/30/2025
225470VG5	219,764	212,536	7,228	212,536	211,525	9/30/2025
23312RAA3	33,082,800	16,500,000	16,582,800	16,500,000	6,517,170	9/30/2025
32051GTD7	468,775	464,255	4,520	464,255	453,065	9/30/2025
3622E8AC9	114,698	114,294	404	114,294	103,696	9/30/2025
3622E8AF2	814,891	810,587	4,304	810,587	760,331	9/30/2025
3622EUAB2	69,952	69,588	364	69,588	64,037	9/30/2025
3622EUAC0	370,242	368,152	2,090	368,152	341,654	9/30/2025
3622EUAF3	287,129	285,717	1,412	285,717	269,232	9/30/2025
3622MPAT5	668,852	664,686	4,166	664,686	586,936	9/30/2025
362375AF4	2,615,768	2,593,088	22,680	2,593,088	2,411,859	9/30/2025
466247ZQ9	899,608	898,061	1,547	898,061	775,227	9/30/2025
46627MEA1	246,535	243,721	2,814	243,721	222,387	9/30/2025
46630MAG7	127,960	127,533	427	127,533	110,717	9/30/2025
55265K4W6	6	—	6	—	—	9/30/2025
57643MCG7	121,891	121,334	557	121,334	122,534	9/30/2025
59020UXH3	446,409	419,532	26,877	419,532	376,015	9/30/2025
61749EAD9	131,773	131,355	418	131,355	114,804	9/30/2025
61749EAE7	52,172	52,006	166	52,006	45,885	9/30/2025
61749EAH0	399,895	399,309	586	399,309	344,298	9/30/2025
61750YAD1	307,829	303,600	4,229	303,600	297,364	9/30/2025
61750YAE9	376,866	371,838	5,028	371,838	371,409	9/30/2025
61750YAJ8	412,044	406,436	5,608	406,436	400,461	9/30/2025
61752RAH5	135,169	134,249	920	134,249	127,089	9/30/2025
61752RAJ1	196,265	194,963	1,302	194,963	190,566	9/30/2025
61752RAM4	773,514	766,939	6,575	766,939	749,911	9/30/2025
76111XVE0	242,010	236,572	5,438	236,572	205,913	9/30/2025
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

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
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
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

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
76114QAC9	2,579,804	2,560,599	19,205	2,560,599	2,318,242	3/31/2025
Subtotal-General Account	**XXX**	**XXX**	**$ 17,519,011**	**XXX**	**XXX**	
Guaranteed Separate Accounts						
007034BN0	$ 683,837	$ 681,410	$ 2,427	$ 681,410	$ 667,881	9/30/2025
059469AF3	556,635	551,044	5,591	551,044	504,670	9/30/2025
12627HAK6	363,412	351,775	11,637	351,775	327,202	9/30/2025
12628KAF9	376,444	356,408	20,036	356,408	324,914	9/30/2025
12628LAJ9	245,495	244,879	616	244,879	229,206	9/30/2025
17309BAB3	135,840	134,928	912	134,928	126,042	9/30/2025
17309YAF4	440,660	432,656	8,004	432,656	403,300	9/30/2025
23312RAA3	18,221,587	9,080,000	9,141,587	9,080,000	3,586,418	9/30/2025
3622E8AC9	229,397	228,588	809	228,588	207,392	9/30/2025
3622E8AF2	203,723	202,647	1,076	202,647	190,083	9/30/2025
466247XN8	228,248	222,273	5,975	222,273	205,348	9/30/2025
46630MAG7	511,840	510,132	1,708	510,132	442,868	9/30/2025
61749EAD9	210,836	210,168	668	210,168	183,686	9/30/2025
61749EAH0	213,278	212,965	313	212,965	183,625	9/30/2025
61750YAD1	304,969	300,837	4,132	300,837	297,364	9/30/2025
61750YAJ8	290,855	286,896	3,959	286,896	282,678	9/30/2025
61751DAE4	56,649	56,086	563	56,086	50,356	9/30/2025
86745CAA0	4,222,777	4,209,625	13,152	4,209,625	4,032,673	9/30/2025
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	**XXX**	**XXX**	**$ 9,395,063**	**XXX**	**XXX**	
Grand Total	**XXX**	**XXX**	**$ 26,914,074**	**XXX**	**XXX**	**—**

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

NOTES TO FINANCIAL STATEMENTS

(4) The following table presents the Company's gross unrealized losses and fair values for asset-backed securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position as of September 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	$ 2,503,330,387	$ 32,624,851	$ 15,692,343,838	$1,411,313,853	$ 18,195,674,225	$1,443,938,704
Guaranteed Separate Accounts	506,231,774	6,978,663	1,141,759,660	96,395,985	1,647,991,434	103,374,648
Total	$ 3,009,562,161	$ 39,603,514	$ 16,834,103,498	$1,507,709,838	$ 19,843,665,659	$1,547,313,352

(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 September 30, 2025, the carrying value and fair value of securities held under agreements to purchase and resell was $159,629,080, 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 4.20%.

(2) Type of repo trades used

	1 First Quarter	2 Second Quarter	3 Third Quarter
a. Bilateral (YES/NO)	NO	NO	NO
b. Tri-Party (YES/NO)	YES	YES	YES

NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

	First Quarter 2025	Second Quarter 2025	Third Quarter 2025
a. Maximum Amount			
1. Open - no maturity	—	—	—
2. Overnight	$ 936,071,723	$ 365,823,225	$ 168,648,549
3. 2 days to 1 week	—	—	—
4. > 1 week to 1 month	—	—	—
5. > 1 month to 3 months	—	—	—
6. > 3 months to 1 year	—	—	—
7. > 1 year	—	—	—
b. Ending Balance			
1. Open - no maturity	—	—	$ —
2. Overnight	$ 936,071,723	$ 222,222,034	$ 159,629,080
3. 2 days to 1 week	—	—	—
4. > 1 week to 1 month	—	—	—
5. > 1 month to 3 months	—	—	—
6. > 3 months to 1 year	—	—	—
7. > 1 year	—	—	—

(4) Not applicable.

(5) Fair value of securities acquired under repo - secured borrowing:

	First Quarter 2025	Second Quarter 2025	Third Quarter 2025
a. Maximum Amount	$ 936,071,723	$ 365,823,225	$ 168,648,549
b. Ending Balance	$ 936,071,723	$ 222,222,034	$ 159,629,080

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does not qualify for admitted
a. ICO - FV	$ —	$ 159,629,080	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$ 159,629,080	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral pledged - secured borrowing

	First Quarter 2025	Second Quarter 2025	Third Quarter 2025
a. Maximum Amount			
1. Cash	—	—	—
2. Securities (FV)	$ 954,813,298	$ 373,139,690	$ 172,021,520
3. Securities (BACV)	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX
b. Ending Balance			
1. Cash	—	—	—
2. Securities (FV)	$ 954,813,298	$ 226,670,342	$ 162,822,636
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	162,822,636	162,822,636

NOTES TO FINANCIAL STATEMENTS

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

(10) At September 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	69	21
(2) Aggregate Amount of Investment Income	$ 16,059,522	$ 472,771

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 to support the issuance of new Term business.

At September 30, 2025, the Company received a $157,000,000 dividend in cash distribution from its New York Life Enterprises subsidiary.

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	179,460,000	179,460,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 227,836,000	$ 227,836,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 12,789,498,004	$ 12,789,498,004	$ —

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	$ 7,738,140,504	$ 8,383,295,339	$ 4,028,386,607
2. Current year general account	$ 7,738,140,504	$ 8,383,295,339	$ 4,028,386,607
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	4,028,386,607	4,028,386,607	—	4,028,386,607
(c) Other	—	—	—	—
(d) Aggregate total	$ 4,028,386,607	$ 4,028,386,607	$ —	$ 4,028,386,607

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	
	September 30, 2025	December 31, 2024	September 30, 2025	December 31, 2024
a. Service cost	$ 108,487,157	$ 159,588,507	$ 8,959,177	$ 17,337,756
b. Interest cost	295,408,665	376,921,196	36,692,600	61,005,421
c. Expected return on plan assets	(346,707,794)	(474,896,503)	(45,863,325)	(53,814,891)
d. Transition asset or obligation	—	—	—	—
e. Amortization of losses/(gains)	73,718,574	132,270,481	(10,415,390)	(10,785,297)
f. Amortization of Prior service credit	—	(1,211,144)	(29,513,180)	(16,541,001)
g. Amortization of nonvested prior service cost	—	—	909,055	14,499,843
h. Net periodic benefit cost	$ 130,906,602	$ 192,672,537	$ (39,231,063)	$ 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 $38,027,928 and $3,795,517, respectively, were billed to subsidiaries for the nine months ended September 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 September 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 September 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					
	Preferred stocks	$ —	$ —	$ —	$ —	$ —
1.	Preferred stocks	—	38,653,188	124,734,522	—	163,387,710
2.	Bonds					
	Issuer Credit Obligations	23,073,710	6,369,689	4,423,296	—	33,866,695
	Asset-Backed Securities	—	8,571,877	—	—	8,571,877
	Total bonds	23,073,710	14,941,566	4,423,296	—	42,438,572
3.	Common stocks	267,155,912	1,292	258,993,896	—	526,151,100
4.	Derivative assets					
	Interest rate swaps	—	117,464,660	—	—	117,464,660
	Foreign currency swaps	—	64,657,019	—	—	64,657,019
	Inflation swaps	—	3,265,076	—	—	3,265,076
	Interest rate options	—	8,601,187	—	—	8,601,187
	Foreign currency forwards	—	1,993,144	—	—	1,993,144
	Futures	5,297	—	—	—	5,297
	Total return swaps	—	33,086	—	—	33,086
	Total derivative assets	5,297	196,014,172	—	—	196,019,469
5.	Separate accounts assets	469,250,533	2,763,819,462	2,620,395	1,136,307,270	4,371,997,660
6.	Other invested assets	—	54,346,234	14,300,482	—	68,646,716
	Total assets at fair value	$ 759,485,452	$ 3,067,775,914	$ 405,072,591	$ 1,136,307,270	$ 5,368,641,227
b.	Liabilities at fair value					
1.	Derivative liabilities					
	Interest rate swaps	$ —	$ 162,946,408	$ —	$ —	$ 162,946,408
	Foreign currency swaps	—	8,178,285	—	—	8,178,285
	Inflation swaps	—	19,228,363	—	—	19,228,363
	Interest rate options	—	—	—	—	—
	Foreign currency forwards	—	6,006,330	—	—	6,006,330
	Futures	33,828	—	—	—	33,828
	Total derivative liabilities	33,828	196,359,386	—	—	196,393,214
2.	Separate accounts liabilities - derivatives[1]	57,653	68,777	—	—	126,430
	Total liabilities at fair value	$ 91,481	$ 196,428,163	$ —	$ —	$ 196,519,644

[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 September 30, 2025:

	Balance at 07/01/2025	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 09/30/2025
Assets:										
Preferred stocks	$ 110,871,984	$ 6,800,000	$ (500,000)	$ —	$ 5,562,538	$ 2,000,000	$ —	$ —	$ —	$ 124,734,522
Bonds										
Issuer Credit Obligations	5,088,648	—	(806,693)	6,606	124,399	10,336	—	—	—	$ 4,423,296
Asset-Backed Securities	—	—	—	—	—	—	—	—	—	$ —
Total bonds	5,088,648	—	(806,693)	6,606	124,399	10,336	—	—	—	4,423,296
Common stocks	233,585,191	11,237,415	—	—	6,337,166	9,134,124	—	(1,300,000)	—	258,993,896
Derivatives	—	—	—	—	—	—	—	—	—	—
Separate accounts assets[1]	4,510,714	—	—	5,263	985,986	—	—	(2,625,239)	(256,329)	2,620,395
Other invested assets	43,066,777	—	(38,114,957)	—	—	9,368,217	—	(19,555)	—	14,300,482
Total Assets:	$ 397,123,314	$ 18,037,415	$ (39,421,650)	$ 11,869	$ 13,010,089	$ 20,512,677	$ —	$ (3,944,794)	$ (256,329)	$ 405,072,591
Liabilities:										
Derivatives	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total Liabilities:	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

Transfers between levels

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

Transfers into and out of Level 3

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

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Transfers into Level 3 totaled $18,037,415 for the three months ended September 30, 2025, which relate to $11,237,415 of common stocks due to change in price source and preferred stocks of $6,800,000 relate to corporate actions. Transfers out of Level 3 totaled $39,421,650 for the three months ended September 30, 2025 which relate to $38,114,957 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, $806,693 of issuer credit obligations(bonds) that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period; and preferred stocks of $500,000 related to corporate actions.

(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 September 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.

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

NOTES TO FINANCIAL STATEMENTS

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.

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C. The following table presents the estimated fair value and carrying value of the Company's financial instruments at September 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)
Assets:							
Issuer Credit Obligations	$111,424,306,864	$ 118,989,293,696	$ 23,073,710	$107,549,014,585	$ 3,852,218,569	$ —	$ —
Asset Backed securities	31,498,312,243	32,743,581,272	—	29,729,789,258	1,768,522,985	—	—
Total Bonds	142,922,619,107	151,732,874,968	23,073,710	137,278,803,843	5,620,741,554	—	—
Preferred stocks	235,020,143	232,387,710	—	38,653,188	196,366,955	—	—
Common stocks	526,147,439	526,147,439	267,155,912	1,292	258,990,235	—	—
Mortgage loans	26,085,216,878	27,018,357,731	—	—	26,085,216,878	—	—
Cash, cash equivalents and short-term investments	4,183,601,054	4,183,601,054	813,810,128	3,369,790,926	—	—	—
Derivatives	1,757,851,493	1,454,758,475	5,297	1,757,846,196	—	—	—
Other invested assets[1]	1,418,864,868	1,375,541,358	—	469,780,510	949,084,358	—	—
Derivative Collateral	249,329,692	249,329,692	—	249,329,692	—		—
Investment income due and accrued	2,343,574,936	2,343,574,936	—	2,343,574,936	—	—	—
Separate accounts assets	10,955,525,616	11,032,499,354	596,387,913	9,150,181,484	72,648,949	1,136,307,270	—
Total assets	$190,677,751,226	$ 200,149,072,717	$ 1,700,432,960	$154,657,962,067	$ 33,183,048,929	$1,136,307,270	$ —
Liabilities:							
Deposit fund contracts:							
Funding agreements	$ 48,634,860,080	$ 48,906,146,365	$ —	$ —	$ 48,634,860,080	$ —	$ —
Annuities certain	10,064,048	9,818,559	—	—	10,064,048	—	—
Other deposit funds	—	1,238,772,614	—	—	—	—	—
Premiums paid in advance	125,045,312	—	—	125,045,312	—	—	—
Derivatives	711,464,302	685,909,041	33,828	711,430,474	—	—	—
Derivatives - collateral	736,321,333	736,321,333	—	736,321,333	—	—	—
Borrowed money	472,665,841	472,665,841	—	472,665,841	—	—	—
Payable to parent and affiliates	28,582,130	28,582,130	—	28,582,130	—	—	—
Amounts payable under securities lending	503,890,330	503,890,330	—	503,890,330	—	—	—
Separate accounts liabilities	126,430	126,430	57,653	68,777	—	—	—
Total liabilities	$ 51,223,019,806	$ 52,582,232,643	$ 91,481	$ 2,578,004,197	$ 48,644,924,128	$ —	$ —

[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 $3,581,975,081 and a fair value of $3,591,288,217 at September 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.

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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:

		September 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	$ 6,572,627	$ —	Annual, Semi-Annual, Quarterly, Monthly	30-90 days (Assets subject to lock-up periods)
Hedge fund	Distressed securities, multi-strategy	772,180	—	Semi-Annual, Quarterly	60-90 days (Assets subject to lock-up periods)
Private equity	Leverage buyout, mezzanine financing, distressed securities	1,128,962,463	195,354,770	N/A	N/A
		$ 1,136,307,270	$ 195,354,770		

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. As of September 30, 2025, there was no 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	$ 970,158,914	$ 924,526,560	$ 45,632,354	$ —
(2) Negative (disallowed) IMR admitted	970,158,914	924,526,560	45,632,354	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	$25,681,634,924			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	2,151,587,247			
EDP Equipment & Operating System Software (admitted)	43,246,135			
Net DTAs (admitted)	2,140,649,918			
Net Negative (disallowed) IMR (admitted)	845,056,841			
Adjusted Capital & Surplus	$20,501,094,783			
(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	4.7 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	**Losses**		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ 740,234,293	$ 612,347,910		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	11,129,416	67,589,920		
Fair Value Derivative Gains & Losses Amortized Over Current Period	29,833,158	16,914,504		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	721,530,551	663,023,326		

22. Events Subsequent

At November 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 nine months ended September 30, 2025, $211,147,506 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,282,333,735 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 $69,727,662 favorable prior-year development from December 31, 2024 to September 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 3,692,329,634

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 3,957,954,951	$ 3,972,422,678
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 13,649,939,240	$ 13,996,202,035
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 5,144,788,332	$ 5,900,895,680
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 22,752,682,523	$ 23,869,520,393
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. ..... $ 547,961,825

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 547,440,705

16.3 Total payable for securities lending reported on the liability page. ..... $ 503,890,330

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A
MacKay Shields LLC	A
MacKay Shields UK LLP	A
Apogem Capital LLC	A
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U
New York Life Investment Management LLC	A
Apollo Insurance Solutions Group LP	U
KKR Credit Advisors (US) LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	5493000EG09WOQURS721	SEC	DS
107717	MacKay Shields LLC	549300Y7LLCOFU7R8H16	SEC	DS
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
	Apollo Insurance Solutions Group LP	549300L3R6C4MA4YKN89	n/a	NO
146629	KKR Credit Advisors (US) LLC	1LNBL034HQLF73FT3218	SEC	NO

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

18.2 If no, list exceptions:

Initial filings that were not made within 120 days of purchase including:.....

- Filings for which we have not yet received the required documentation necessary for submission to the SVO: 2.....

- Filings that have been submitted but not yet rated by the SVO: 8 .....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 422,194
	1.13 Commercial Mortgages	$ 26,917,269,432
	1.14 Total Mortgages in Good Standing	$ 26,917,691,627
	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)	$ 27,018,357,731
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	61.061 %
	2.2 A&H cost containment percent	0.128 %
	2.3 A&H expense percent excluding cost containment expenses	33.077 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	81,815,010	12,165,029	6,085,979	14,632,757	114,698,775	
2. Alaska AK	L	25,738,587	955,995	1,690,810	3,481,038	31,866,430	
3. Arizona AZ	L	88,967,488	20,801,913	8,036,433	31,323,602	149,129,436	
4. Arkansas AR	L	33,854,058	3,825,258	3,404,759	2,475,000	43,559,075	
5. California CA	L	1,009,711,896	107,041,374	54,452,778	477,308,293	1,648,514,341	
6. Colorado CO	L	85,776,286	18,802,287	8,014,209	18,148,315	130,741,097	
7. Connecticut CT	L	75,663,739	8,772,565	4,690,920	38,724,539	127,851,763	
8. Delaware DE	L	25,174,928	617,910,669	1,196,018	21,459,021	665,740,636	18,389,855,765
9. District of Columbia DC	L	11,368,170	1,981,505	1,167,714	31,313,606	45,830,995	
10. Florida FL	L	385,132,265	31,722,970	24,740,133	118,868,556	560,463,924	
11. Georgia GA	L	190,481,677	8,581,182	9,617,074	96,873,729	305,553,662	
12. Hawaii HI	L	38,309,771	7,850,637	3,798,813	50,290,894	100,250,115	
13. Idaho ID	L	21,721,739	4,671,134	2,181,185	27,144,094	55,718,152	
14. Illinois IL	L	208,490,848	14,054,482	11,865,386	87,932,880	322,343,596	
15. Indiana IN	L	59,733,551	2,744,470	3,413,422	53,656,241	119,547,684	31,567,489
16. Iowa IA	L	55,871,383	9,218,351	7,104,508	6,946,531	79,140,773	43,000,000
17. Kansas KS	L	50,319,822	3,639,320	4,825,164	(99,988)	58,684,318	
18. Kentucky KY	L	45,996,682	5,919,753	3,746,316	21,869,670	77,532,421	
19. Louisiana LA	L	125,364,876	14,074,569	8,016,690	1,421,357	148,877,492	
20. Maine ME	L	14,308,323	2,367,828	1,244,853	6,648,607	24,569,611	
21. Maryland MD	L	130,101,694	25,530,240	9,688,223	23,920,932	189,241,089	
22. Massachusetts MA	L	225,629,893	72,864,642	10,959,768	181,935,803	491,390,106	
23. Michigan MI	L	89,707,185	7,620,826	5,885,494	77,596,138	180,809,643	
24. Minnesota MN	L	52,792,068	4,209,338	4,594,976	62,085,986	123,682,368	
25. Mississippi MS	L	46,490,319	3,851,923	3,895,642		54,237,884	
26. Missouri MO	L	76,027,061	3,307,095	6,631,463	229,638,225	315,603,844	
27. Montana MT	L	22,651,371	2,324,301	2,007,188	(1,573)	26,981,287	5,165,219
28. Nebraska NE	L	29,672,065	4,388,396	3,571,072	1,088,731	38,720,264	12,759,293
29. Nevada NV	L	59,482,879	11,293,036	3,407,987	(5,049,679)	69,134,223	
30. New Hampshire NH	L	31,014,715	7,511,071	2,001,086	(397)	40,526,475	
31. New Jersey NJ	L	333,913,534	17,161,101	14,287,490	122,263,095	487,625,220	
32. New Mexico NM	L	36,552,154	1,850,077	2,870,763	232,840	41,505,834	15,975,629
33. New York NY	L	990,972,746	14,297,623	64,298,708	633,540,487	1,703,109,564	4,395,744,180
34. North Carolina NC	L	139,763,197	11,080,169	10,182,060	149,144,109	310,169,535	
35. North Dakota ND	L	17,494,258	2,637,656	1,621,090	22,090,390	43,843,394	
36. Ohio OH	L	137,084,781	16,014,911	11,122,039	76,420,410	240,642,141	
37. Oklahoma OK	L	51,409,734	4,368,833	4,896,806	9,350,381	70,025,754	
38. Oregon OR	L	41,484,018	9,891,825	4,053,692	23,180,033	78,609,568	
39. Pennsylvania PA	L	227,254,046	43,341,413	13,224,704	145,988,310	429,808,473	
40. Rhode Island RI	L	19,248,494	4,112,383	1,800,498	6,686,314	31,847,689	
41. South Carolina SC	L	106,355,708	9,436,455	7,272,535	9,389,753	132,454,451	
42. South Dakota SD	L	40,782,943	10,390,601	4,194,647	3,040,034	58,408,225	
43. Tennessee TN	L	87,917,455	8,640,308	6,796,897	10,411,960	113,766,620	
44. Texas TX	L	552,175,532	54,979,588	32,766,762	146,636,579	786,558,461	3,200,000
45. Utah UT	L	44,964,748	11,196,248	2,380,956	2,733,003	61,274,955	
46. Vermont VT	L	11,221,239	4,519,022	1,152,468	3,617,765	20,510,494	
47. Virginia VA	L	192,386,731	25,466,288	15,492,814	35,517,128	268,862,961	
48. Washington WA	L	150,565,218	23,493,128	15,890,605	64,667,596	254,616,547	
49. West Virginia WV	L	19,665,534	725,505	1,345,097	456,355	22,192,491	
50. Wisconsin WI	L	58,098,239	9,244,962	4,428,769	53,304,820	125,076,790	
51. Wyoming WY	L	18,057,470	2,206,112	1,245,785	(1,707)	21,507,660	
52. American Samoa AS	N						
53. Guam GU	L	598,514		4,396		602,910	
54. Puerto Rico PR	L	1,820,320	86,009	294,490		2,200,819	
55. U.S. Virgin Islands VI	L	3,234,278		29,274		3,263,552	
56. Northern Mariana Islands MP	N						
57. Canada CAN	L	28,774,331		155,310		28,929,641	
58. Aggregate Other Aliens OT	XXX	21,524,466	139,924	99,171		21,763,561	
59. Subtotal	XXX	6,730,690,037	1,325,282,299	443,843,889	3,200,302,563	11,700,118,788	22,897,267,575
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,661,820,991	28,921,934			1,690,742,925	
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	35,333,121		7,817,234		43,150,355	
94. Aggregate or other amounts not allocable by State	XXX	496,909,620				496,909,620	
95. Totals (Direct Business)	XXX	8,924,753,769	1,354,204,233	451,661,123	3,200,302,563	13,930,921,688	22,897,267,575
96. Plus Reinsurance Assumed	XXX	147,777,762				147,777,762	
97 Totals (All Business)	XXX	9,072,531,531	1,354,204,233	451,661,123	3,200,302,563	14,078,699,450	22,897,267,575
98. Less Reinsurance Ceded	XXX	522,836,674		16,639,771		539,476,445	
99. Totals (All Business) less Reinsurance Ceded	XXX	8,549,694,857	1,354,204,233	435,021,352	3,200,302,563	13,539,223,005	22,897,267,575
DETAILS OF WRITE-INS							
58001. ZZZ other alien	XXX	21,524,466	139,924	99,171		21,763,561	
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	21,524,466	139,924	99,171		21,763,561	
9401. Paid-up additions applied as credits	XXX	463,683,941				463,683,941	
9402. Dividend accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction	XXX	33,225,679				33,225,679	
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	496,909,620				496,909,620	

(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)
Flatiron CLO 29 Ltd.
Flatiron RR CLO 30 Ltd. (CYM) NYL
Flatiron CLO 31 Ltd.
Flatiron CLO 32 Ltd.
Flatiron CLO 33 Ltd.
Flatiron CLO 34 Ltd. NYL Investors
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)

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 4700 Nall TX LLC (DE)
REEP-IND Aegean MA LLC (DE)
REEP-IND Alpha TX LLC (DE)
REEP-IND MCP VIII NC LLC (DE)
REEP-IND CHINO CA LLC (DE)
REEP-IND FRANKLIN MA HOLDER LLC (DE)
REEP-IND FREEDOM MA LLC (DE)
REEP-IND Fridley MN LLC (MN)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)
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)
REEP-NPD Romulus II AND III JV LLC (DE)
REEP-NPD Romulus II AND III JV B4 OWNER LLC (DE)
REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)
REEP-OFC 757 Third Avenue NY LLC (DE)
REEP-OFC 260 Sheridan JV CA LLC (DE)
        REEP-OFC 260 Sheridan JV Owner CA 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)

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

New York Life Insurance Company (Parent) (continued)

- NYLIFE Office Holdings Member LLC (DE)
  - NYLIFE Office Holdings LLC (DE)
    - NYLIFE Office Holdings REIT LLC (DE)
      - REEP-OFC DRAKES LANDING CA LLC (DE)
      - REEP-OFC CORPORATE POINTE CA LLC (DE)
      - REEP-OFC VON KARMAN CA LLC (DE)
      - REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
      - REEP-OFC 525 N Tryon NC LLC (DE)
        - 525 Charlotte Office LLC (DE)
      - REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
      - REEP-IMPIC OFC 24th CAMELBACK AZ LLC (DE)
    - NYLIFE Office Holdings Acquisition REIT LLC (DE)
      - REEP-OFC Westory DC LLC (DE)
- 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)
1 NYL Cayman Holdings Ltd.
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

New York Life Investment Management Holdings 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)
- MSVEF II – MF Graces Reserve Member NC LLC (DE)
  - Graces Reserve JV LLC (DE)
    - Graces Reserve NC Owner LLC (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)
    - MSSIV-IND Speedway Phase II JV SC LLC (DE)
      - MSSIV-IND Speedway Phase II Member SC LLC (DE)
        - SC Speedway Grand National, LLC (DE)

MSVEF GP LLC (DE)
MCPF GP LLC (DE)
NYL Investors 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-MF Apex Newbury PA LLC (DE)
  - MCPF-MOB PEMBROKE PINES FL LLC (DE)
  - MCPF-MF Perimeter Gardens GA LLC (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)

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)

MIREF Sumner North, LLC (DE)
MIREF Wellington, LLC (DE)
MIREF Warner Center, LLC (DE)
MADISON-MF Duluth GA LLC (DE)
MADISON-OFC Centerstone I CA LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)
MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
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)

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)

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 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)
2 NYL Worldwide Capital Investment LLC.
3 NYLIC, NYLIAC, and MacKay.
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 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 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)
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)
Apogem DL Levered Fund SPV 2023-1 LLC (DE)
Apogem Umbrella (CYM)
Apogem US Direct Lending Limited I (CYM)

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New York Life Investment Management Holdings LLC (continued)

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 ndia (FVCI) III, LLC (MUS)
NYLIM Jacob Ballas India (FII) III, LLC (MUS)
Evolvence Asset Management, Ltd. (CYM)
EIF Managers Limited (MUS)
EIF Managers II Limited (MUS)
AHF V ECI Aggregator LP (DE)

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

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 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 MiddleMarket 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)
PARAF GP, LLC (DE)
Private Advisors Real Assets Fund, LP (DE)
PARAF Carry Parent, LLC (DE)

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

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)
Kartesia Master GP (LUX)
Kartesia Credit Opportunities V Feeder SCS (LUX)

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New York Life Investment Management Holdings LLC (continued)

- 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) (Candriam, Apogem Capital LLC)
  - Andera Partners (FRA) (ATA)
    - Andera Expansion GP (FRA) (GP)
      - Andera Expansion 3 S.L.P. (FRA)
      - ANDERA EXPANSION 4 S.L.P (FRA)
    - Andera Smart Infra GP (FRA) (GP)
      - ANDERA SMART INFRA 1 S.L.P (FRA)
      - ANDERA SMART INFRA 2 S.L.P (FRA)
      - ANDERA SMART INFRA REMPLOI S.L.P (FRA)
    - Terra Nea 1 GP (FRA) (GP)
      - TERRA NEA 1 SLP (FRA)
    - Andera MidCap GP (FRA) (GP)
      - ANDERA MIDCAP 5 S.L.P. (FRA)
      - Andera MidCap 6 S.L.P.S (FRA)
    - Acto V GP (FRA) (GP)
      - ACTO V S.L.P. (FRA)
    - ACI GP (FRA) (GP)
      - ACI II S.L.P. (FRA)
      - ACI Vintage II S.L.P. (FRA)
      - ACI Vintage III S.L.P. (FRA)
    - ACI I, SCA SICAV-FIAR (LUX)
    - Rio Holding Secondary (FRA)
    - Andera Partners España SL (Spain)

- 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)

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New York Life Investment Management Holdings LLC (continued)

- 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
- 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 Impact Finance
- 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)

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

New York Life Investment Management Holdings LLC (continued)

- CCP 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)
          - 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 l (LUX)
    - EPISO 3 Incentive Partners (GP) Limited (GBR)
      - EPISO 3 Incentive Partners LP (GBR)
    - EPISO 3 (GP) LLP (GBR)
      - European Property Investors Special Opportunities 3 LP (GBR)
        - EPISO 3 LP (UK)
        - EPISO 3 Luxembourg Holding S.a.r.l (LUX)
          - EPISO 3 Wave Holding S.a.r.l (LUX)
    - EPISO 4 (GP) II Sarl (LUX)
      - EPISO 4 Student Housing SCSp (LUX)
    - EPISO 4 (GP) LLP (GBR)
      - European Property Investors Special Opportunities 4 LP (UK)
        - EPISO 4 Caeser Holding Sarl (LUX)
          - Trophy Value Added Fund
        - EPISO 4 Luxembourg Holding Sarl (LUX)
          - EP Office 1 Spzoo (POL)
          - EP Office 2 Spzoo (POL
          - EP Retail Spzoo (POL)
          - EP Apartments Spzoo (POL)
          - EP Hotel Spzoo (POL)
        - EPISO 4 Twilight GP Limited (UK)
          - EPISO 4 Twilight LP (UK)
            - Twilight Ireland PRS Properties Eclipse DAC (IRL)
          - EPISO 4 West Holding Sarl (LUX)
            - EPISO 4 Antrim Sarl (LUX)
            - EPISO 4 Banbridge Sarl (LUX)
          - EPISO 4 France Investments Sarl (LUX)
            - OPPCI EPISO 4 France Investments (FRA)
              - SAS VDF (FRA)
                - SCI VDF (FRA)
          - EPISO 4 Switch Holding S.a.r.l
            - E4 Switch Norway AS (NO)
          - EPISO 4 Pilgrim Holding S.a.r.l. (LUX)
            - TP Property S,a,r,l. (LUX)
              - TB Property (Plymouth) Limited (UK)
                - TB Property Developments (Plymouth) Limited (UK)
          - EPISO 4 Lynx Holding S.a.r.l. (LUX)
            - EPISO 4 Lynx S.a.r.l (LUX)
            - EPISO 4 Lynx Marketing S.a.r.l (LUX)
- CCP 5 Pool Partnership GP Limited (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)

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

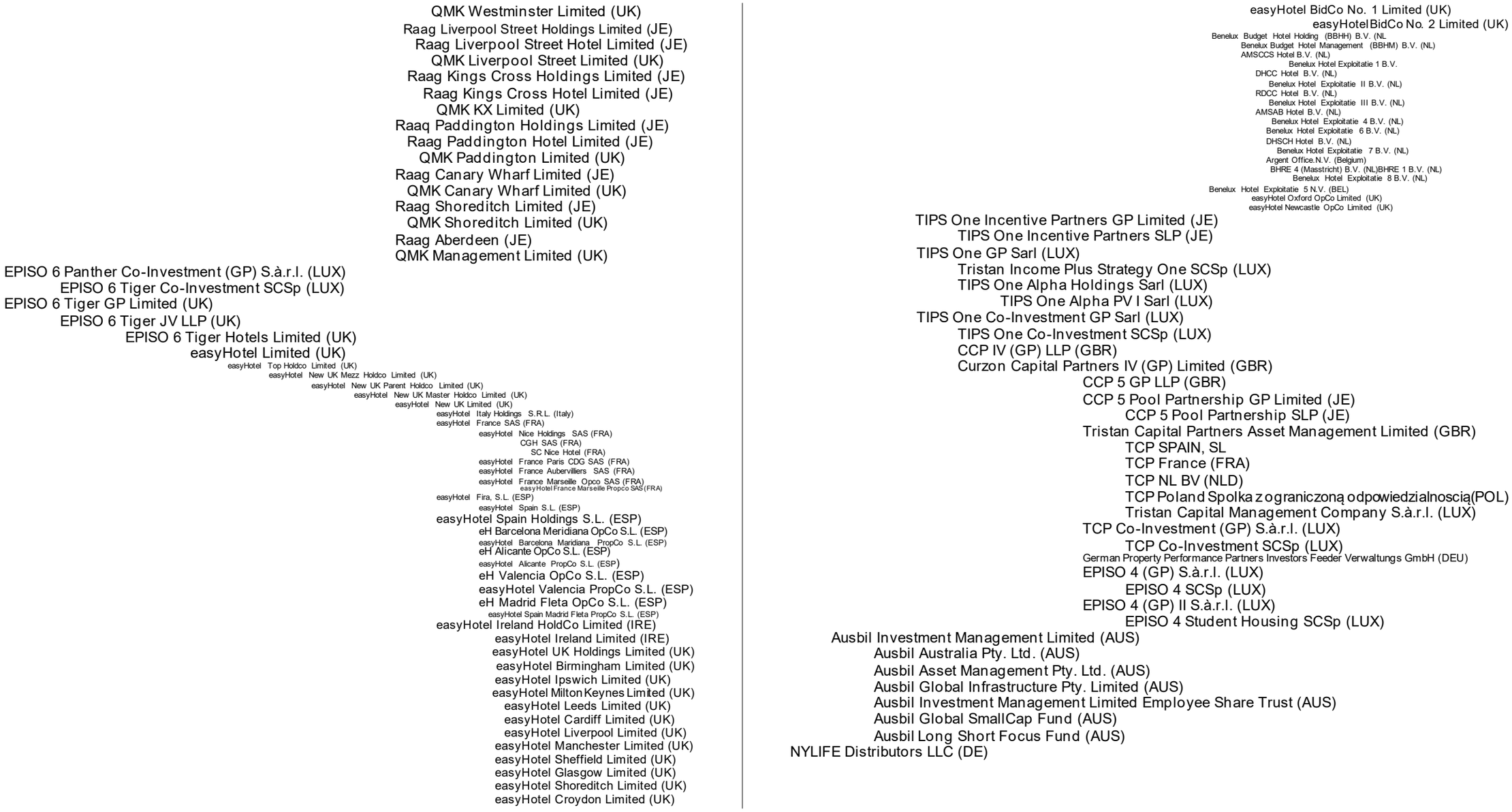
New York Life Investment Management Holdings LLC (continued)

CCP 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 Investment Partners LLP (formerly Pegasus Affordable Housing LLP) (UK)
Pegasus Affordable Limited (UK)
Zen Housing Limited (UK)
Zen Housing 2 Ltd. (UK)
Zen Rented Ltd. (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 Limted (UK)
Crossway Management Company Limited(UK)
Turbine Management Company Limted (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)
Raag St, Andrews Hotel Limited (UK)
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)

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)



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 AvenueUrban Renewal LLC (DE)
  - NJIND Corbin Street LLC (DE)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	RE					NO	
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP Venture LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 27 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 28 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 30 Ltd.	DE	OTH	Flatiron RR LLC	Influence	1.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 29 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron RR CLO 30 Ltd.	CYM		TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 31 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 32 Ltd.			NYL Investors	Ownership	70.000	New York Life Insurance Company	NO	
							Flatiron CLO 33 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 34 Ltd. NYL Investors			TBD	TBD		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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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			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	
			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	

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							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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							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	
							REEP-NPD Romulus II AND III JV LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B4 OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC)	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance Company	Ownership	53.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	47.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV Owner CA LLC	DE	NIA	REEP-OFC 260 Sheridan JV CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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							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	
							Phalanx Mortgage Opportunities Trust Manager LLC	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	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF II MF Graces Reserve Member NC LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							Graces Reserve JV LLC	DE	NIA	MSVEF II MF Graces Reserve Member NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							Graces Reserve NC Owner LLC	DE	NIA	Graces Reserve JV LLC	Ownership	99.900	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	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Max Towers Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Max Estates 128 Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Astiki Realty Private Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Two Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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		

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			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	
			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				NYL Investor Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9

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			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISION-IND POWAY CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC	DE	NIA	MADISION-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			87-3125674				MADISON-MF THE MEADOWS WA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-MF THE MEADOWS WA LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-MOB Lee Highway VA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-OFC 5161 CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - SS Kernersville QRS, Inc.	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville GP LLC	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON -LPP Kernersville LP	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-MF Apex Newbury PA LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MOB PEMBROKE PINES FL LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MF Perimeter Gardens GA LLC	DE		MCPF Holdings LLC	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	

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							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		NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC		NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC		NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC		NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC		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		NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC		NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc		NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC		NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP		NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP		NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Croze JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA LLC	DE		Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							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		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.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				NYL Investments (Services) Ltd.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	NIA	NYL Investments (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	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	
			27-0676586				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	

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			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	
							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	0.070	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	

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			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	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	MacKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MacKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MacKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	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	

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			92-3540205				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							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

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			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	
							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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					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	

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

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							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
							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	

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			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	
							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	

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							PA Secondary Fund VI, LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				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	

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							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		Employees	Ownership	49.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							RLP Profit Share (OAPC), LLC	DE		Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Ex-Employees (3 Non-Managing Memebers)	Ownership	98.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Apogem	Ownership	2.000	New York Life Insurance Company	NO	
							NYLCAP Holdings	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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							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		
							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	
							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	

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							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	GBR	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Germany Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam US Branch	US	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Spain Branch	ESP	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	0.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Candriam France	Ownership	0.000	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	NIA	Candriam Luxembourg	Ownership	66.600	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX	NIA	Apogem Capital LLC	Ownership	33.300	New York Life Insurance Company	NO	
							Andera Partners	FRA	NIA	ATA Holdco Luxembourg S.?.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion 3 S.L.P.	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA EXPANSION 4 S.L.P	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Smart Infra GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 1 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 2 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA REMPLOI S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							Terra Nea 1 GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							TERRA NEA 1 SLP	FRA	NIA	Terra Nea 1 GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA MIDCAP 5 S.L.P.	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap 6 S.L.P.S	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Acto V GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ACTO V S.L.P.	FRA	NIA	Acto V GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	

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							ACI II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage III S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI I, SCA SICAV-FIAR	LUX	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Rio Holding Secondary	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Partners España SL	ESP	NIA	Andera Partners	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	11.030	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	100.000	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	0.000	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	0.020	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	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.370	New York Life Insurance Company	NO	
							Candriam Equities L Australia	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L EMU	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	95.840	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		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Global Income		NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L US Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L World Edge		NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L World Edge		NIA	New York Life Insurance and Annuity Corporation	Ownership	65.630	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							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	0.010	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.110	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	12.690	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Candriam Money Market	LUX	NIA	Cordius CIG	Other	0.350	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.150	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.630	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	9.030	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	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	5.890	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	13.760	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	13.780	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	20.320	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	26.120	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	50.190	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	12.290	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.200	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Small Cap	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	98.170	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	13.750	New York Life Insurance Company	NO	
							NYL GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.300	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	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.444	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.450	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.530	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.230	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	2.270	New York Life Insurance Company	NO	
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							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	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							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	
							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	

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							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	
							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	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							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	100.000	New York Life Insurance Company	NO	
							Pegasus Investment Partners LLP (fka Pegasus Affordable Housing LLP)	GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	97.500	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Limited	GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Investment Ltd.	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing 2 Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Rented Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Lmited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall LP	GBR	NIA	EPISO 6 Waterfall Top Holdings Lmited	Ownership	64.000	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 Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	39.000	New York Life Insurance Company	NO	
							Crossway Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	16.000	New York Life Insurance Company	NO	
							Turbine Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	21.000	New York Life Insurance Company	NO	
							EPISO 6 Phoenix JV LLP	GBR	NIA	EPISO 6 UK Portfolio GP Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Phoenix Core Holdco Limited	GBR	NIA	EPISO 6 Phoenix JV LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Core Propco Limited	GBR	NIA	Phoenix Core Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Cody TP Management Company Limited	GBR	NIA	Phoenix Core Propco Limited (UK) - GP Guarantor	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	99.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	Third Party	Ownership	1.000	New York Life Insurance Company	NO	
							Phoenix DevCo S.a.r.l.		NIA	Phoenix Development Holding S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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							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	GBR	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	
							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	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Point A Hotels Limited	GBR	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	

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							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	
							EPISO 6 Panther Co-Investment (GP) S.à.r.l .	LUX	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Co-Investment SCSp	LUX	NIA	EPISO 6 Panther Co-Investment (GP) S.à.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger GP Limited	GBR	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger JV LLP	GBR	NIA	EPISO 6 Tiger GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Hotels Limited	GBR	NIA	EPISO 6 Tiger JV LLP	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Limited	GBR	NIA	EPISO 6 Tiger Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Top Holdco Limited	GBR	NIA	easyHotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Mezz Holdco Limited	GBR	NIA	easyHotel Top Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Parent Holdco Limited	GBR	NIA	easyHotel New UK Mezz Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Master Holdco Limited	GBR	NIA	easyHotel New UK Parent Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Limited	GBR	NIA	easyHotel New UK Master Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Italy Holdings S.R.L.	ITA	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France SAS	FRA	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Nice Holdings SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							CGH SAS	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	100.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	CGH SAS	Ownership	99.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	1.000	New York Life Insurance Company	NO	
							easyHotel France Aubervilliers SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Opco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Propco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Propco SAS	FRA	NIA	easyHotel France Marseille Propco SAS	Ownership	100.000	New York Life Insurance Company	NO	

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							easyHotel Fira, S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain S.L.	ESP	NIA	easyHotel Fira, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Holdings S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							eH Barcelona Meridiana OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Barcelona Maridiana PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Alicante OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Alicante PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Valencia OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Valencia PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Madrid Fleta OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Madrid Fleta PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	101.000	New York Life Insurance Company	NO	
							easyHotel Ireland HoldCo Limited	IRL	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Ireland Limited	IRL	NIA	easyHotel Ireland HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel UK Holdings Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Birmingham Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Ipswich Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Milton Keynes Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Leeds Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Cardiff Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Liverpool Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Manchester Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Sheffield Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Glasgow Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Shoreditch Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Croydon Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel BidCo No. 1 Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel BidCo No. 2 Limited	GBR	NIA	easyHotel BidCo No. 1 Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Budget Hotel Holding (BBHH) B.V.		NIA	easyHotel BidCo No. 2 Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Budget Hotel Management (BBHM) B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSCCS Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 1 B.V.		NIA	AMSCCS Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHCC Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie II B.V.		NIA	DHCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							RDCC Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie III B.V.		NIA	RDCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSAB Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 4 B.V.		NIA	AMSAB Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 6 B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHSCH Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 7 B.V.		NIA	DHSCH Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Argent Office.N.V.	BEL	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							BHRE 4 (Masstricht) B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							BHRE 1 B.V.		NIA	BHRE 4 (Masstricht) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 8 B.V.		NIA	BHRE 1 B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 5 N.V.	BEL	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Oxford OpCo Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Newcastle OpCo Limited	GBR	NIA	easyHotel New UK 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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							TIPS One 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	
							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	
							Tristan Capital Management Company S.à.r.l.	LUX	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	81.140	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	24.080	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	27.930	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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

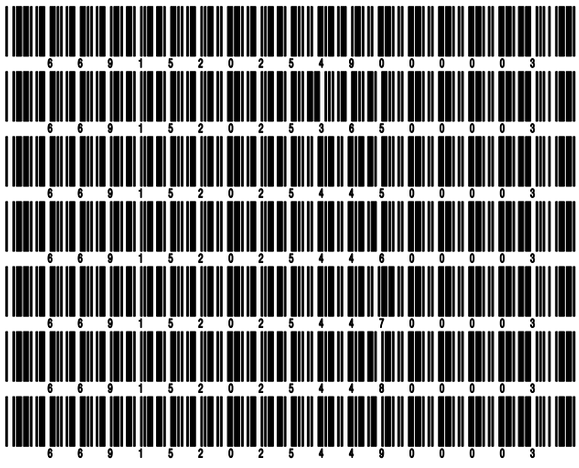
5.

6.

7.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Unearned reinsurance premium recoverable	78,767,256		78,767,256	84,715,531
2505.	Collateral assignments	49,872,475		49,872,475	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	2,378,995		2,378,995	2,468,491
2508.	Overfunded pension and postretirement assets	677,881,175	677,881,175		
2509.	Suspense and clearing	189,434,663	189,434,663		
2510.	Miscellaneous	81,977,838	81,977,838		3
2511.	Amount due for undelivered securities	4,852	4,852		3
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,084,946,689	949,298,528	135,648,161	142,331,904

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Obligations under structured settlement agreements	144,790,635	145,306,661
2505.	Other payable	40,991,471	56,225,762
2506.	Contingent liability	16,147,641	17,089,766
2507.	Liability for interest on claims	15,901,528	14,867,358
2508.	Deferred gains liability	4,863,830	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	2,919,477	3,048,193
2511.	Deferred rent payable	(961,017)	(961,017)
2512.	(Overfunded) unfunded postretirement obligations for employees and agents	(507,311,259)	(263,839,539)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(279,237,039)	(19,636,579)

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Other income liability hedges	(146,189,656)	(150,612,012)	
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(146,189,656)	(150,612,012)	

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Other deductions for reinsurance	1,914,211	2,407,634	1,166,272
2705.	Fines, penalties and fees from regulatory authorities	734,678	115,080	363,566
2706.	Other expenses	275,794	1,668,104	2,040,916
2797.	Summary of remaining write-ins for Line 27 from overflow page	2,924,683	4,190,818	3,570,754

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Change in special reserves on certain group annuity contract	128,716	1,502,783	1,828,561
5305.	Other	(905)	40,508	40,507
5306.	Change in overfunded postretirements plan assets	(282,491,234)	3,716,157	337,789,492
5307.	Amortization of goodwill	(313,505,568)	(313,505,568)	(418,007,424)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(595,868,991)	(308,246,120)	(78,348,864)

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	46,460,186
3.	Unrealized Valuation increase/(decrease)	(155,954,958)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(191,374,448)
6.	Considerations received/(paid) on terminations	(144,719,814)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(1,552,513)
9.	Total foreign exchange change in Book/Adjusted Carrying Value	709,014,208
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	768,877,964
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	768,877,964

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)					103,953
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		404,285			
	3.14 Section 1, Column 18, prior year		(1,538,224)	1,942,509	1,942,509	
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		404,285			
	3.24 Section 1, Column 19, prior year plus		(1,538,224)			
	3.25 SSAP No. 108 adjustments			1,942,509	1,942,509	
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)					(28,528)
7.	Deduct total nonadmitted amounts					
8.	Statement value at end of current period (Line 6 minus Line 7)					(28,528)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051AB*2	Long Bond Replication	1.G	175,000,000	100,000	(438,774)	10/13/2023	10/17/2025	Bond Forward		(537,902)	761152-A*-8	RESMED INC	1.G	100,000	99,128
06051AB*2	Long Bond Replication	1.G	54,000,000	100,000	98,966	03/31/2025	06/20/2030	Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	100,000	98,966
06051AB*2	Long Bond Replication	1.G		199,000	186,197			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	199,000	186,197
06051AB*2	Long Bond Replication	1.G		2,500,000	2,489,845			Bond Forward			294752-A@-9	EQUITY ONE INC	1.G	2,500,000	2,489,845
06051AB*2	Long Bond Replication	1.G		895,302	892,124			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	892,124
06051AB*2	Long Bond Replication	1.G		100,000	99,295			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.C	100,000	99,295
06051AB*2	Long Bond Replication	1.G		1,000,000	983,496			Bond Forward			57169*-AY-3	MARS INC	1.F	1,000,000	983,496
06051AB*2	Long Bond Replication	1.G	29,000,000	408,000	381,750	04/04/2025	06/20/2030	Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	408,000	381,750
06051AB*2	Long Bond Replication	1.G		3,000,000	2,973,848			Bond Forward			761152-A*-8	RESMED INC	1.G	3,000,000	2,973,848
06051AB*2	Long Bond Replication	1.G	18,750,000	600,000	595,761	04/17/2025	06/20/2030	Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	595,761
06051AB*2	Long Bond Replication	1.G		2,700,000	2,672,073			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	2,700,000	2,672,073
06051AB*2	Long Bond Replication	1.G		800,000	777,459			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	800,000	777,459
06051AB*2	Long Bond Replication	1.G		2,000,000	2,004,081			Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000	2,004,081
06051AB*2	Long Bond Replication	1.G	18,750,000	200,000	197,873	04/22/2025	06/20/2030	Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	2.A	200,000	197,873
06051AB*2	Long Bond Replication	1.G	54,000,000	300,000	299,523	03/28/2025	06/20/2035	Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	300,000	299,523
06051AB*2	Long Bond Replication	1.G		200,000	199,636			Bond Forward			28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000	199,636
06051AB*2	Long Bond Replication	1.G		1,500,000	1,493,907			Bond Forward			294752-A@-9	EQUITY ONE INC	1.G	1,500,000	1,493,907
06051AB*2	Long Bond Replication	1.G		300,000	296,026			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	300,000	296,026
06051AB*2	Long Bond Replication	1.G		200,000	198,939			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	198,939
06051AB*2	Long Bond Replication	1.G		100,000	99,079			Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000	99,079
06051AB*2	Long Bond Replication	1.G		1,193,735	1,189,498			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,193,735	1,189,498
06051AB*2	Long Bond Replication	1.G		1,000,000	999,005			Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,000,000	999,005
06051AB*2	Long Bond Replication	1.G		1,000,000	983,278			Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000	983,278
06051AB*2	Long Bond Replication	1.G		200,000	198,589			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.C	200,000	198,589
06051AB*2	Long Bond Replication	1.G	14,914,285	8,000,000	7,904,807	04/16/2025	06/20/2035	Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	8,000,000	7,904,807
06051AB*2	Long Bond Replication	1.G		300,000	299,375			Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	299,375
06051AB*2	Long Bond Replication	1.G		300,000	299,877			Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	299,877
06051AB*2	Long Bond Replication	1.G		328,660	325,608			Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660	325,608
06051AB*2	Long Bond Replication	1.G	18,750,000	600,000	592,446	04/17/2025	06/20/2035	Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	592,446
06051AB*2	Long Bond Replication	1.G		2,000,000	1,986,448			Bond Forward			57169*-AX-5	MARS INC	1.F	2,000,000	1,986,448
06051AB*2	Long Bond Replication	1.G		3,000,000	2,950,489			Bond Forward			57169*-AY-3	MARS INC	1.F	3,000,000	2,950,489
06051AB*2	Long Bond Replication	1.G	18,750,000	1,500,000	1,525,541	04/22/2025	06/20/2035	Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,500,000	1,525,541
06051AB*2	Long Bond Replication	1.G		542,775	565,159			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	542,775	565,159
06051AB*2	Long Bond Replication	1.G		54,550	56,800			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	54,550	56,800
06051AB*2	Long Bond Replication	1.G	50,000,000	118,511	123,398	04/24/2025	06/20/2035	Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	118,511	123,398
06051AB*2	Long Bond Replication	1.G		111,828	116,440			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	111,828	116,440
06051AB*2	Long Bond Replication	1.G	50,000,000	113,192	117,860	05/01/2025	06/20/2035	Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	113,192	117,860
06051AB*2	Long Bond Replication	1.G		114,556	119,280			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556	119,280
06051AB*2	Long Bond Replication	1.G		114,556	119,280			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556	119,280
06051AB*2	Long Bond Replication	1.G	150,000,000	110,465	115,020	01/17/2024	01/17/2026	Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	115,020
06051AB*2	Long Bond Replication	1.G		110,465	115,020			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	115,020
06051AB*2	Long Bond Replication	1.G		109,101	113,600			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	109,101	113,600
06051AB*2	Long Bond Replication	1.G		200,000	195,373			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000	195,373

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		1,000,000	998,830			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,000,000	998,830
06051AB*2	Long Bond Replication	1.G		100,000	93,566			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	93,566
06051AB*2	Long Bond Replication	1.G		800,000	797,225			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	800,000	797,225
06051AB*2	Long Bond Replication	1.G		600,000	597,176			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	600,000	597,176
06051AB*2	Long Bond Replication	1.G		1,800,000	1,773,123			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	1,800,000	1,773,123
06051AB*2	Long Bond Replication	1.G	100,000,000	200,000	199,218	03/08/2024	03/08/2026	Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	200,000	199,218
06051AB*2	Long Bond Replication	1.G		500,000	498,044			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	500,000	498,044
06051AB*2	Long Bond Replication	1.G		1,200,000	1,186,833			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	1,200,000	1,186,833
06051AB*2	Long Bond Replication	1.G		1,000,000	989,028			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	1,000,000	989,028
06051AB*2	Long Bond Replication	1.G		2,000,000	1,970,077			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	2,000,000	1,970,077
06051AB*2	Long Bond Replication	1.G		700,000	693,898			Bond Forward			761152-A*-8	RESMED INC	1.G	700,000	693,898
06051AB*2	Long Bond Replication	1.G		300,000	299,944			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	300,000	299,944
06051AB*2	Long Bond Replication	1.G		2,497,904	2,516,418			Bond Forward			798237-F#-5	SAN JOSE WATER	1.F	2,497,904	2,516,418
06051AB*2	Long Bond Replication	1.G		700,000	684,209			Bond Forward			87305N-A#-5	TTX COMPANY	1.F	700,000	684,209
06051AB*2	Long Bond Replication	1.G		800,000	794,349			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY ..	1.G	800,000	794,349
06051AB*2	Long Bond Replication	1.G		600,000	593,794			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	600,000	593,794
06051AB*2	Long Bond Replication	1.G		1,000,000	987,294			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	1,000,000	987,294
06051AB*2	Long Bond Replication	1.G		300,000	297,848			Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	300,000	297,848
06051AB*2	Long Bond Replication	1.G		1,000,000	1,024,000			Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	1,000,000	1,024,000
06051AB*2	Long Bond Replication	1.G		4,000,000	3,978,879			Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.F	4,000,000	3,978,879
06051AB*2	Long Bond Replication	1.G		1,500,000	1,497,139			Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	1,500,000	1,497,139
06051AB*2	Long Bond Replication	1.G		1,600,000	1,597,998			Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,600,000	1,597,998
06051AB*2	Long Bond Replication	1.G		7,700,000	7,653,768			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	7,700,000	7,653,768
06051AB*2	Long Bond Replication	1.G		1,100,000	1,097,052			Bond Forward			Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	1,100,000	1,097,052
06051AB*2	Long Bond Replication	1.G		1,500,000	1,464,280			Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	1,500,000	1,464,280
06051AB*2	Long Bond Replication	1.G		900,000	888,085			Bond Forward			Q39718-AB-5	GPT RE LTD	1.G FE	900,000	888,085
06051AB*2	Long Bond Replication	1.G		1,000,000	991,698			Bond Forward			Q87738-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,000,000	991,698
06051AB*2	Long Bond Replication	1.G		5,500,000	5,443,111			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	5,500,000	5,443,111
06051AB*2	Long Bond Replication	1.G		14,000,000	13,982,483			Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	14,000,000	13,982,483
06051AB*2	Long Bond Replication	1.G		13,200,000	13,156,645			Bond Forward			Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	13,200,000	13,156,645
06051AB*2	Long Bond Replication	1.G		200,342	194,365			Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	200,342	194,365
06051AB*2	Long Bond Replication	1.G		2,300,000	2,269,551			Bond Forward			Q39718-AB-5	GPT RE LTD	1.G FE	2,300,000	2,269,551
06051AB*2	Long Bond Replication	1.G		596,868	594,749			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	596,868	594,749
06051AB*2	Long Bond Replication	1.G		1,000,000	983,496			Bond Forward			57169*-AY-3	MARS INC	1.F	1,000,000	983,496
06051AB*2	Long Bond Replication	1.G		100,000	93,566			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	93,566
06051AB*2	Long Bond Replication	1.G		400,000	397,174			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY ..	1.G	400,000	397,174
06051AB*2	Long Bond Replication	1.G		200,342	194,365			Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	200,342	194,365
06051AB*2	Long Bond Replication	1.G		1,200,000	1,166,188			Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	1,200,000	1,166,188
06051AB*2	Long Bond Replication	1.G		500,000	493,381			Bond Forward			Q39718-AB-5	GPT RE LTD	1.G FE	500,000	493,381
06051AB*2	Long Bond Replication	1.G		100,000	93,566			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	93,566
06051AB*2	Long Bond Replication	1.G		900,000	888,085			Bond Forward			Q39718-AB-5	GPT RE LTD	1.G FE	900,000	888,085
06051AB*2	Long Bond Replication	1.G		2,500,000	2,489,845			Bond Forward			294752-A@-9	EQUITY ONE INC	1.G	2,500,000	2,489,845
06051AB*2	Long Bond Replication	1.G		1,493,000	1,396,944			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	1,493,000	1,396,944
06051AB*2	Long Bond Replication	1.G		2,600,000	2,577,335			Bond Forward			761152-A*-8	RESMED INC	1.G	2,600,000	2,577,335
06051AB*2	Long Bond Replication	1.G		3,900,000	3,882,545			Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	3,900,000	3,882,545
06051AB*2	Long Bond Replication	1.G		7,412,656	7,191,491			Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	7,412,656	7,191,491
06051AB*2	Long Bond Replication	1.G		3,750,000	3,733,276			Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	3,750,000	3,733,276
06051AB*2	Long Bond Replication	1.G		500,000	497,969			Bond Forward			294752-A@-9	EQUITY ONE INC	1.G	500,000	497,969
06051AB*2	Long Bond Replication	1.G		5,000,000	4,995,025			Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000	4,995,025
06051AB*2	Long Bond Replication	1.G		9,000,000	9,583,172			Bond Forward			45458*-BB-7	INDIANA-AMERICAN WATER CO.	1.G	9,000,000	9,583,172

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051AB*2	Long Bond Replication	1.G		200,000	198,589			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.C	200,000	198,589
06051AB*2	Long Bond Replication	1.G	67,500,000	1,000,000	988,101	03/04/2025	03/04/2027	Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	988,101
06051AB*2	Long Bond Replication	1.G		268,000	250,758			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	268,000	250,758
06051AB*2	Long Bond Replication	1.G		1,000,000	995,524			Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	1,000,000	995,524
06051AB*2	Long Bond Replication	1.G		1,200,000	1,191,523			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	1,200,000	1,191,523
06051AB*2	Long Bond Replication	1.G		400,000	388,729			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	400,000	388,729
06051AB*2	Long Bond Replication	1.G		500,000	496,727			Bond Forward			G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.A FE	500,000	496,727
06051AB*2	Long Bond Replication	1.G		1,500,000	1,496,418			Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.A FE	1,500,000	1,496,418
06051AB*2	Long Bond Replication	1.G		700,000	697,119			Bond Forward			294752-A*-1	EQUITY ONE INC	1.G	700,000	697,119
06051AB*2	Long Bond Replication	1.G		1,000,000	995,938			Bond Forward			294752-A@-9	EQUITY ONE INC	1.G	1,000,000	995,938
06051AB*2	Long Bond Replication	1.G		895,302	892,124			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	892,124
06051AB*2	Long Bond Replication	1.G		300,000	297,884			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.C	300,000	297,884
06051AB*2	Long Bond Replication	1.G		2,000,000	1,966,993			Bond Forward			57169*-AY-3	MARS INC	1.F	2,000,000	1,966,993
06051AB*2	Long Bond Replication	1.G		1,300,000	1,288,667			Bond Forward			761152-A*-8	RESMED INC	1.G	1,300,000	1,288,667
06051AB*2	Long Bond Replication	1.G		500,000	497,762			Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	500,000	497,762
06051AB*2	Long Bond Replication	1.G		600,000	595,761			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	595,761
06051AB*2	Long Bond Replication	1.G		1,200,000	1,187,588			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	1,200,000	1,187,588
06051AB*2	Long Bond Replication	1.G		601,026	583,094			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	601,026	583,094
06051AB*2	Long Bond Replication	1.G		2,000,000	1,943,646			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,000,000	1,943,646
06051AB*2	Long Bond Replication	1.G		2,000,000	1,991,080			Bond Forward			05995#-AH-7	MERIDIAN ENERGY LTD	2.A	2,000,000	1,991,080
06051AB*2	Long Bond Replication	1.G		1,100,000	1,095,532			Bond Forward			294752-A@-9	EQUITY ONE INC	1.G	1,100,000	1,095,532
06051AB*2	Long Bond Replication	1.G		298,434	297,375			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	298,434	297,375
06051AB*2	Long Bond Replication	1.G		100,000	99,295			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.C	100,000	99,295
06051AB*2	Long Bond Replication	1.G		129,000	120,700			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	129,000	120,700
06051AB*2	Long Bond Replication	1.G		700,000	693,898			Bond Forward			761152-A*-8	RESMED INC	1.G	700,000	693,898
06051AB*2	Long Bond Replication	1.G		400,000	397,174			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000	397,174
06051AB*2	Long Bond Replication	1.G		600,000	593,794			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	600,000	593,794
06051AB*2	Long Bond Replication	1.G		1,600,000	1,554,917			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,600,000	1,554,917
89114PA*1	Long Bond Replication	1.G	125,000,000	1,000,000	(6,729,718)	01/23/2024	01/23/2026	Bond Forward		(7,722,926)	151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,000,000	993,208
89114PA*1	Long Bond Replication	1.G		5,000,000	4,940,504			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,940,504
89114PA*1	Long Bond Replication	1.G		800,000	789,928			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000	789,928
89114PA*1	Long Bond Replication	1.G		400,000	396,256			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	396,256
89114PA*1	Long Bond Replication	1.G		1,000,000	993,224			Bond Forward			57169*-AX-5	MARS INC	1.F	1,000,000	993,224
89114PA*1	Long Bond Replication	1.G	67,500,000	600,000	599,298	03/04/2025	03/04/2030	Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	600,000	599,298
89114PA*1	Long Bond Replication	1.G		900,000	895,763			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	900,000	895,763
89114PA*1	Long Bond Replication	1.G		200,000	199,218			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	200,000	199,218
89114PA*1	Long Bond Replication	1.G		300,000	298,827			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	300,000	298,827
89114PA*1	Long Bond Replication	1.G		11,105,737	11,091,400			Bond Forward			90312*-AC-8	UNS GAS INC	1.G	11,105,737	11,091,400
89114PA*1	Long Bond Replication	1.G		1,000,000	985,088			Bond Forward			42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	985,088
89114PA*1	Long Bond Replication	1.G		900,000	886,755			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	886,755
89114PA*1	Long Bond Replication	1.G		1,000,000	988,101			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	988,101
89114PA*1	Long Bond Replication	1.G		100,000	99,653			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	100,000	99,653
89114PA*1	Long Bond Replication	1.G		500,000	498,397			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	498,397
89114PA*1	Long Bond Replication	1.G		500,000	501,873			Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	501,873
89114PA*1	Long Bond Replication	1.G		1,000,000	1,001,296			Bond Forward			07724#-AF-5	POWERCO LIMITED	2.B FE	1,000,000	1,001,296
89114PA*1	Long Bond Replication	1.G		2,500,000	2,498,862			Bond Forward			03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.G	2,500,000	2,498,862
89114PA*1	Long Bond Replication	1.G		4,300,000	4,298,043			Bond Forward			03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.G	4,300,000	4,298,043
89114PA*1	Long Bond Replication	1.G		250,000	249,403			Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.A FE	250,000	249,403
89114PA*1	Long Bond Replication	1.G		700,000	697,119			Bond Forward			294752-A*-1	EQUITY ONE INC	1.G	700,000	697,119
89114PA*1	Long Bond Replication	1.G		1,000,000	995,938			Bond Forward			294752-A@-9	EQUITY ONE INC	1.G	1,000,000	995,938
89114PA*1	Long Bond Replication	1.G		1,000,000	985,088			Bond Forward			42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	985,088
89114PA*1	Long Bond Replication	1.G		5,053,000	4,977,651			Bond Forward			42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,977,651
89114PA*1	Long Bond Replication	1.G		4,000,000	3,968,488			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.E	4,000,000	3,968,488

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		8,300,000	8,254,852			Bond Forward			45168D-B@-2	IDEXX LABORATORIES INC.	2.A	8,300,000	8,254,852
89114PA*1	Long Bond Replication	1.G		600,000	595,768			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.C	600,000	595,768
89114PA*1	Long Bond Replication	1.G		5,000,000	4,940,504			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,940,504
89114PA*1	Long Bond Replication	1.G		3,000,000	2,964,302			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	3,000,000	2,964,302
89114PA*1	Long Bond Replication	1.G		600,000	592,446			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	592,446
89114PA*1	Long Bond Replication	1.G		100,000	98,741			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	98,741
89114PA*1	Long Bond Replication	1.G		300,000	297,192			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	297,192
89114PA*1	Long Bond Replication	1.G		400,000	396,256			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	396,256
89114PA*1	Long Bond Replication	1.G		1,000,000	1,017,027			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,000,000	1,017,027
89114PA*1	Long Bond Replication	1.G		2,300,000	2,292,022			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	2,300,000	2,292,022
89114PA*1	Long Bond Replication	1.G		200,000	199,306			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	200,000	199,306
89114PA*1	Long Bond Replication	1.G		900,000	886,755			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	886,755
89114PA*1	Long Bond Replication	1.G		400,000	398,117			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000	398,117
89114PA*1	Long Bond Replication	1.G		100,000	99,609			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	99,609
89114PA*1	Long Bond Replication	1.G		100,000	99,609			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	99,609
89114PA*1	Long Bond Replication	1.G		2,300,000	2,279,950			Bond Forward			761152-A*-8	RESMED INC	1.G	2,300,000	2,279,950
89114PA*1	Long Bond Replication	1.G		1,400,000	1,382,705			Bond Forward			941848-F@-7	WATERS CORPORATION	2.B	1,400,000	1,382,705
89114PA*1	Long Bond Replication	1.G		200,000	198,565			Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	200,000	198,565
89114PA*1	Long Bond Replication	1.G		2,000,000	1,993,588			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	2,000,000	1,993,588
89114PA*1	Long Bond Replication	1.G		1,500,000	1,492,079			Bond Forward			G20448-BC-8	COMPASS GROUP PLC	1.F	1,500,000	1,492,079
89114PA*1	Long Bond Replication	1.G		3,500,000	3,513,111			Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,513,111
89114PA*1	Long Bond Replication	1.G		3,400,000	3,379,586			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	3,400,000	3,379,586
89114PA*1	Long Bond Replication	1.G		1,300,000	1,301,684			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,300,000	1,301,684
89114PA*1	Long Bond Replication	1.G		500,000	500,648			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	500,000	500,648
89114PA*1	Long Bond Replication	1.G		2,000,000	1,993,952			Bond Forward			Q91948-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,000,000	1,993,952
89114PA*1	Long Bond Replication	1.G	122,000,000	10,500,000	10,503,024	03/17/2025	03/17/2028	Bond Forward			G7334@-AQ-6	RRPF ENGINE LEASING LTD	2.A FE	10,500,000	10,503,024
89114PA*1	Long Bond Replication	1.G		1,500,000	1,488,183			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.E	1,500,000	1,488,183
89114PA*1	Long Bond Replication	1.G		2,000,000	2,034,055			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	2,000,000	2,034,055
89114PA*1	Long Bond Replication	1.G		200,000	198,642			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	198,642
89114PA*1	Long Bond Replication	1.G		1,750,000	1,736,214			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.E	1,750,000	1,736,214
89114PA*1	Long Bond Replication	1.G		200,000	197,482			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	197,482
89114PA*1	Long Bond Replication	1.G		500,000	508,514			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	508,514
89114PA*1	Long Bond Replication	1.G		1,000,000	998,830			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,000,000	998,830
89114PA*1	Long Bond Replication	1.G		1,700,000	1,674,983			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	1,700,000	1,674,983
89114PA*1	Long Bond Replication	1.G		200,000	199,059			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	200,000	199,059
89114PA*1	Long Bond Replication	1.G		100,000	99,609			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	99,609
89114PA*1	Long Bond Replication	1.G		100,000	100,181			Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	100,181
89114PA*1	Long Bond Replication	1.G		100,000	99,283			Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	100,000	99,283
89114PA*1	Long Bond Replication	1.G		500,000	498,397			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	498,397
89114PA*1	Long Bond Replication	1.G		1,000,000	994,720			Bond Forward			G20448-BC-8	COMPASS GROUP PLC	1.F	1,000,000	994,720
89114PA*1	Long Bond Replication	1.G		500,000	501,873			Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	501,873
89114PA*1	Long Bond Replication	1.G		500,000	498,458			Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.A FE	500,000	498,458
89114PA*1	Long Bond Replication	1.G		2,600,000	2,584,389			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	2,600,000	2,584,389
89114PA*1	Long Bond Replication	1.G		900,000	897,278			Bond Forward			Q91948-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	900,000	897,278
89114PA*1	Long Bond Replication	1.G		200,000	198,642			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	198,642
89114PA*1	Long Bond Replication	1.G		4,500,000	4,475,522			Bond Forward			45168D-B@-2	IDEXX LABORATORIES INC.	2.A	4,500,000	4,475,522
89114PA*1	Long Bond Replication	1.G		1,000,000	988,101			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	988,101
89114PA*1	Long Bond Replication	1.G		400,000	394,964			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	394,964
89114PA*1	Long Bond Replication	1.G		100,000	99,064			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	99,064
89114PA*1	Long Bond Replication	1.G	122,000,000	2,000,000	1,986,448	03/17/2025	03/17/2029	Bond Forward			57169*-AX-5	MARS INC	1.F	2,000,000	1,986,448
89114PA*1	Long Bond Replication	1.G		1,000,000	998,830			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,000,000	998,830

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	996,531			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	1,000,000	996,531
89114PA*1	Long Bond Replication	1.G		900,000	886,755			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	886,755
89114PA*1	Long Bond Replication	1.G		400,000	398,117			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000	398,117
89114PA*1	Long Bond Replication	1.G		200,000	198,565			Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	200,000	198,565
89114PA*1	Long Bond Replication	1.G		300,000	297,962			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000	297,962
89114PA*1	Long Bond Replication	1.G		1,000,000	988,101			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	988,101
89114PA*1	Long Bond Replication	1.G		1,000,000	993,224			Bond Forward			57169*-AX-5	MARS INC	1.F	1,000,000	993,224
89114PA*1	Long Bond Replication	1.G		800,000	796,234			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	800,000	796,234
89114PA*1	Long Bond Replication	1.G		3,000,000	2,976,366			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.E	3,000,000	2,976,366
38149CC*4	Long Bond Replication	1.G	230,000,000	9,500,000	(3,260,181)	03/18/2024	03/19/2026	Bond Forward		(12,685,166)	49427R-B#-8	KILROY REALTY LP	2.C	9,500,000	9,424,986
38149CC*4	Long Bond Replication	1.G		5,800,000	5,784,458			Bond Forward			03917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	5,800,000	5,784,458
38149CC*4	Long Bond Replication	1.G		10,475,481	10,963,217			Bond Forward			00138C-AV-0	COREBRIDGE GLOBAL FUNDING	1.F FE	10,475,481	10,963,217
38149CC*4	Long Bond Replication	1.G		949,459	886,493			Bond Forward			00182E-BM-0	ANZ BANK NEW ZEALAND LTD (LONDON B	1.E FE	949,459	886,493
38149CC*4	Long Bond Replication	1.G		8,120,000	8,402,032			Bond Forward			00182E-BU-2	ANZ NEW ZEALAND (INTL) LTD (LONDON B	1.E FE	8,120,000	8,402,032
38149CC*4	Long Bond Replication	1.G		3,500,000	3,566,476			Bond Forward			00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	1.G FE	3,500,000	3,566,476
38149CC*4	Long Bond Replication	1.G		2,931,698	2,631,056			Bond Forward			00216L-AE-3	ASB BANK LTD	1.D FE	2,931,698	2,631,056
38149CC*4	Long Bond Replication	1.G		6,223,991	6,419,196			Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	6,223,991	6,419,196
38149CC*4	Long Bond Replication	1.G		2,592,321	2,635,357			Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	2,592,321	2,635,357
38149CC*4	Long Bond Replication	1.G		9,990,620	10,096,668			Bond Forward			05578A-E4-6	BPCE SA	1.E FE	9,990,620	10,096,668
38149CC*4	Long Bond Replication	1.G		1,977,290	2,019,334			Bond Forward			05578A-E4-6	BPCE SA	1.E FE	1,977,290	2,019,334
38149CC*4	Long Bond Replication	1.G		8,111,492	8,591,974			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	8,111,492	8,591,974
38149CC*4	Long Bond Replication	1.G		20,010,000	21,095,140			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	20,010,000	21,095,140
38149CC*4	Long Bond Replication	1.G		6,662,554	7,010,629			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	6,662,554	7,010,629
38149CC*4	Long Bond Replication	1.G	20,000,000	7,927,499	8,433,839	03/26/2025	03/26/2029	Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	7,927,499	8,433,839
38149CC*4	Long Bond Replication	1.G		1,048,062	977,053			Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,048,062	977,053
38149CC*4	Long Bond Replication	1.G		9,721,186	8,839,999			Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	9,721,186	8,839,999
38149CC*4	Long Bond Replication	1.G		2,291,216	2,152,778			Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	2,291,216	2,152,778
38149CC*4	Long Bond Replication	1.G		1,122,080	1,052,989			Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	1,122,080	1,052,989
38149CC*4	Long Bond Replication	1.G		895,621	842,391			Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	895,621	842,391
38149CC*4	Long Bond Replication	1.G		5,366,944	5,481,522			Bond Forward			46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	5,366,944	5,481,522
38149CC*4	Long Bond Replication	1.G		8,005,394	8,219,837			Bond Forward			58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	8,005,394	8,219,837
38149CC*4	Long Bond Replication	1.G		7,990,000	8,324,790			Bond Forward			61747Y-FG-5	MORGAN STANLEY	1.E FE	7,990,000	8,324,790
38149CC*4	Long Bond Replication	1.G		5,440,000	5,781,991			Bond Forward			61747Y-FH-3	MORGAN STANLEY	1.E FE	5,440,000	5,781,991
38149CC*4	Long Bond Replication	1.G	20,000,000	5,289,168	5,370,087	03/26/2025	03/26/2028	Bond Forward			67021C-AU-1	NSTAR ELECTRIC CO	1.F FE	5,289,168	5,370,087
38149CC*4	Long Bond Replication	1.G		119,290	117,309			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	119,290	117,309
38149CC*4	Long Bond Replication	1.G		387,694	381,256			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	387,694	381,256
38149CC*4	Long Bond Replication	1.G		1,899,941	1,868,392			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,899,941	1,868,392
38149CC*4	Long Bond Replication	1.G		214,875	211,307			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	214,875	211,307
38149CC*4	Long Bond Replication	1.G		66,116	65,018			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	66,116	65,018
38149CC*4	Long Bond Replication	1.G	24,000,000	1,999,938	1,966,729	04/11/2025	04/11/2028	Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,999,938	1,966,729
38149CC*4	Long Bond Replication	1.G		30,090,000	30,342,449			Bond Forward			74977R-DR-2	COOPERATIEVE RABOBANK UA	1.G FE	30,090,000	30,342,449
38149CC*4	Long Bond Replication	1.G		275,244	255,475			Bond Forward			76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	275,244	255,475
38149CC*4	Long Bond Replication	1.G		7,539,933	7,238,461			Bond Forward			76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	7,539,933	7,238,461
38149CC*4	Long Bond Replication	1.G		11,508	11,144			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	11,508	11,144
38149CC*4	Long Bond Replication	1.G		66,181	64,088			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	66,181	64,088
38149CC*4	Long Bond Replication	1.G		517,392	500,889			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	517,392	500,889
38149CC*4	Long Bond Replication	1.G		89,981	87,111			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	89,981	87,111

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	24,000,000	1,687,146	1,633,332	04/11/2025	04/11/2029	Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	1,687,146	1,633,332
38149CC*4	Long Bond Replication	1.G		1,808,530	1,752,266			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	1,808,530	1,752,266
38149CC*4	Long Bond Replication	1.G		314,527	304,742			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	314,527	304,742
38149CC*4	Long Bond Replication	1.G		613,215	593,939			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	613,215	593,939
38149CC*4	Long Bond Replication	1.G	81,000,000	8,880,000	9,672,888	05/06/2025	05/06/2028	Bond Forward			808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,880,000	9,672,888
38149CC*4	Long Bond Replication	1.G		4,588,800	4,106,502			Bond Forward			89236T-JW-6	TOYOTA MOTOR CREDIT CORP	1.E FE	4,588,800	4,106,502
38149CC*4	Long Bond Replication	1.G		7,865,735	8,333,260			Bond Forward			902613-BH-0	UBS GROUP AG	1.F FE	7,865,735	8,333,260
38149CC*4	Long Bond Replication	1.G		8,400,000	8,678,786			Bond Forward			902613-BJ-6	UBS GROUP AG	1.F FE	8,400,000	8,678,786
38149CC*4	Long Bond Replication	1.G		1,698,626	1,685,011			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	1,698,626	1,685,011
38149CC*4	Long Bond Replication	1.G		619,288	594,710			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	619,288	594,710
38149CC*4	Long Bond Replication	1.G		2,098,303	2,081,484			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	2,098,303	2,081,484
38149CC*4	Long Bond Replication	1.G		449,636	446,032			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	449,636	446,032
38149CC*4	Long Bond Replication	1.G		299,758	297,355			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	299,758	297,355
38149CC*4	Long Bond Replication	1.G		140,700	147,872			Bond Forward			10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC	1.E FE	140,700	147,872
38149CC*4	Long Bond Replication	1.G		281,064	301,919			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	281,064	301,919
38149CC*4	Long Bond Replication	1.G		199,403	206,638			Bond Forward			902613-BJ-6	UBS GROUP AG	1.F FE	199,403	206,638
94978*BU4	Long Bond Replication	1.G	70,000,000	2,300,000	(2,259,981)	03/25/2024	03/25/2027	Bond Forward		(4,531,549)	055650-DN-5	BP CAPITAL MARKETS PLC	1.E FE	2,300,000	2,271,568
94978*BU4	Long Bond Replication	1.G		2,435,069	2,482,149			Bond Forward			11271L-AC-6	BROOKFIELD FINANCE INC	1.G FE	2,435,069	2,482,149
94978*BU4	Long Bond Replication	1.G		3,087,278	2,773,008			Bond Forward			149123-CK-5	CATERPILLAR INC	1.F FE	3,087,278	2,773,008
94978*BU4	Long Bond Replication	1.G		1,386,311	1,361,739			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,386,311	1,361,739
94978*BU4	Long Bond Replication	1.G	81,000,000	395,803	388,788	05/06/2025	05/06/2029	Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	395,803	388,788
94978*BU4	Long Bond Replication	1.G		1,099,454	1,079,966			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,099,454	1,079,966
94978*BU4	Long Bond Replication	1.G		1,166,907	1,105,780			Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,166,907	1,105,780
94978*BU4	Long Bond Replication	1.G		1,166,907	1,105,780			Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,166,907	1,105,780
94978*BU4	Long Bond Replication	1.G		3,746,987	3,798,563			Bond Forward			210518-DS-2	CONSUMERS ENERGY COMPANY	1.E FE	3,746,987	3,798,563
94978*BU4	Long Bond Replication	1.G		219,793	219,245			Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	219,793	219,245
94978*BU4	Long Bond Replication	1.G		2,797,367	2,790,392			Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	2,797,367	2,790,392
94978*BU4	Long Bond Replication	1.G		214,191	189,528			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	214,191	189,528
94978*BU4	Long Bond Replication	1.G		1,022,277	904,565			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,022,277	904,565
94978*BU4	Long Bond Replication	1.G		1,915,234	1,722,981			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,915,234	1,722,981
94978*BU4	Long Bond Replication	1.G		1,069,000	1,057,626			Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	1,069,000	1,057,626
94978*BU4	Long Bond Replication	1.G		1,386,273	1,360,695			Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,386,273	1,360,695
94978*BU4	Long Bond Replication	1.G		395,792	388,490			Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	395,792	388,490
94978*BU4	Long Bond Replication	1.G		1,049,450	1,030,086			Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,049,450	1,030,086
94978*BU4	Long Bond Replication	1.G		4,177,266	3,749,345			Bond Forward			437076-CF-7	HOME DEPOT INC	1.F FE	4,177,266	3,749,345
94978*BU4	Long Bond Replication	1.G		1,985,133	2,092,154			Bond Forward			44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)	1.G FE	1,985,133	2,092,154
94978*BU4	Long Bond Replication	1.G		2,422,118	2,228,692			Bond Forward			458140-BH-2	INTEL CORPORATION	2.B FE	2,422,118	2,228,692
94978*BU4	Long Bond Replication	1.G		799,376	712,408			Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	799,376	712,408
94978*BU4	Long Bond Replication	1.G		3,056,873	2,777,499			Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	3,056,873	2,777,499
94978*BU4	Long Bond Replication	1.G		119,320	118,543			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	119,320	118,543
94978*BU4	Long Bond Replication	1.G		24,883	24,697			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	24,883	24,697
94978*BU4	Long Bond Replication	1.G		154,271	153,117			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	154,271	153,117
94978*BU4	Long Bond Replication	1.G		686,085	681,620			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	686,085	681,620
94978*BU4	Long Bond Replication	1.G		99,937	99,287			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	99,937	99,287
94978*BU4	Long Bond Replication	1.G		66,019	65,590			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	66,019	65,590
94978*BU4	Long Bond Replication	1.G		13,768	13,665			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	13,768	13,665
94978*BU4	Long Bond Replication	1.G		379,605	377,140			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	379,605	377,140
94978*BU4	Long Bond Replication	1.G		85,358	84,720			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	85,358	84,720
94978*BU4	Long Bond Replication	1.G		1,274,184	1,265,910			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	1,274,184	1,265,910
94978*BU4	Long Bond Replication	1.G		250,089	248,218			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	250,089	248,218
94978*BU4	Long Bond Replication	1.G		324,873	287,730			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	324,873	287,730

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		110,385	97,536			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	110,385	97,536
94978*BU4	Long Bond Replication	1.G	22,000,000	1,550,000	1,372,785	05/14/2025	05/14/2029	Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	1,550,000	1,372,785
94978*BU4	Long Bond Replication	1.G	22,000,000	551,288	487,117	05/14/2025	05/14/2028	Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	551,288	487,117
94978*BU4	Long Bond Replication	1.G		1,050,000	1,038,950			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	1,050,000	1,038,950
94978*BU4	Long Bond Replication	1.G		100,000	98,948			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	100,000	98,948
94978*BU4	Long Bond Replication	1.G		99,552	98,504			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	99,552	98,504
94978*BU4	Long Bond Replication	1.G		567,448	561,476			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	567,448	561,476
94978*BU4	Long Bond Replication	1.G		414,828	395,790			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	414,828	395,790
94978*BU4	Long Bond Replication	1.G		313,925	310,621			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	313,925	310,621
94978*BU4	Long Bond Replication	1.G		55,075	54,495			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	55,075	54,495
94978*BU4	Long Bond Replication	1.G		2,000,000	1,784,315			Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	2,000,000	1,784,315
94978*BU4	Long Bond Replication	1.G		1,352,993	1,204,413			Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	1,352,993	1,204,413
94978*BU4	Long Bond Replication	1.G		3,325,000	3,022,936			Bond Forward			61747Y-EL-5	MORGAN STANLEY	1.E FE	3,325,000	3,022,936
94978*BU4	Long Bond Replication	1.G		1,699,955	1,677,712			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	1,699,955	1,677,712
94978*BU4	Long Bond Replication	1.G		87,998	86,846			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	87,998	86,846
94978*BU4	Long Bond Replication	1.G		505,987	499,366			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	505,987	499,366
94978*BU4	Long Bond Replication	1.G		99,997	98,689			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	99,997	98,689
94978*BU4	Long Bond Replication	1.G	54,000,000	159,255	157,171	06/10/2025	06/10/2028	Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	159,255	157,171
94978*BU4	Long Bond Replication	1.G		915,717	903,735			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	915,717	903,735
94978*BU4	Long Bond Replication	1.G		615,119	592,134			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	615,119	592,134
94978*BU4	Long Bond Replication	1.G		1,448,213	1,396,870			Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,448,213	1,396,870
94978*BU4	Long Bond Replication	1.G		1,652,711	1,541,374			Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,652,711	1,541,374
94978*BU4	Long Bond Replication	1.G		1,098,533	1,048,696			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	1,098,533	1,048,696
94978*BU4	Long Bond Replication	1.G		600,209	572,016			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	600,209	572,016
94978*BU4	Long Bond Replication	1.G		214,214	204,496			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	214,214	204,496
94978*BU4	Long Bond Replication	1.G		27,509	26,217			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,509	26,217
94978*BU4	Long Bond Replication	1.G		38,449	36,704			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	38,449	36,704
94978*BU4	Long Bond Replication	1.G		82,528	78,652			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	82,528	78,652
94978*BU4	Long Bond Replication	1.G		27,145	25,913			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,145	25,913
94978*BU4	Long Bond Replication	1.G		3,486	3,322			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	3,486	3,322
94978*BU4	Long Bond Replication	1.G		4,874	4,652			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	4,874	4,652
94978*BU4	Long Bond Replication	1.G		10,458	9,966			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	10,458	9,966
94978*BU4	Long Bond Replication	1.G		230,936	226,883			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	230,936	226,883
94978*BU4	Long Bond Replication	1.G		154,437	151,255			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	154,437	151,255
94978*BU4	Long Bond Replication	1.G		115,470	113,442			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	115,470	113,442
94978*BU4	Long Bond Replication	1.G		77,219	75,628			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	77,219	75,628
94978*BU4	Long Bond Replication	1.G		601,183	588,797			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	601,183	588,797
94978*BU4	Long Bond Replication	1.G		898,973	883,195			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	898,973	883,195
94978*BU4	Long Bond Replication	1.G		839,262	835,052			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	839,262	835,052
94978*BU4	Long Bond Replication	1.G		543,076	540,328			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	543,076	540,328
94978*BU4	Long Bond Replication	1.G		117,944	117,329			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	117,944	117,329
94978*BU4	Long Bond Replication	1.G		88,461	87,996			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	88,461	87,996
94978*BU4	Long Bond Replication	1.G		8,463	8,419			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,463	8,419
94978*BU4	Long Bond Replication	1.G	54,000,000	6,350	6,317	06/10/2025	06/10/2029	Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	6,350	6,317
94978*BU4	Long Bond Replication	1.G		246,891	245,603			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	246,891	245,603
94978*BU4	Long Bond Replication	1.G		148,141	147,362			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	148,141	147,362
94978*BU4	Long Bond Replication	1.G		65,449	65,120			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	65,449	65,120
94978*BU4	Long Bond Replication	1.G		49,088	48,840			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	49,088	48,840
94978*BU4	Long Bond Replication	1.G		449,505	390,446			Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	449,505	390,446

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		3,745,873	3,253,717			Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE) . SOUTHERN CALIFORNIA EDISON COMPANY	1.F FE	3,745,873	3,253,717
94978*BU4	Long Bond Replication	1.G		2,067,470	2,107,770			Bond Forward			842400-HT-3		1.G FE	2,067,470	2,107,770
94978*BU4	Long Bond Replication	1.G		660,064	624,306			Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	660,064	624,306
94978*BU4	Long Bond Replication	1.G		115,511	109,253			Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	115,511	109,253
94978*BU4	Long Bond Replication	1.G		3,348,165	3,166,779			Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	3,348,165	3,166,779
94978*BU4	Long Bond Replication	1.G		2,499,379	2,536,092			Bond Forward			89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	1.E FE	2,499,379	2,536,092
94978*BU4	Long Bond Replication	1.G		2,494,208	2,465,633			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	2,494,208	2,465,633
94978*BU4	Long Bond Replication	1.G		149,652	147,938			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	149,652	147,938
94978*BU4	Long Bond Replication	1.G		816,935	789,002			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	816,935	789,002
94978*BU4	Long Bond Replication	1.G		917,262	820,159			Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	917,262	820,159
94978*BU4	Long Bond Replication	1.G		1,300,000	1,184,674			Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION . SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	1,300,000	1,184,674
94978*BU4	Long Bond Replication	1.G		79,653	84,311			Bond Forward			842400-HT-3		1.G FE	79,653	84,311
BREPL1	Long Bond Replication	1.GZ	225,000,000	10,000,000	16,181,127	06/10/2025	06/10/2027	Bond Forward		6,568,190	015823-A*-8	ALGONQUIN GAS TRANSMISSION LLC	1.G	10,000,000	9,612,937
BREPL1	Long Bond Replication	1.GZ		31,000,000	30,820,815			Bond Forward			055262-B*-9	BASF SE	1.G FE	31,000,000	30,820,815
BREPL1	Long Bond Replication	1.GZ		21,000,000	21,478,821			Bond Forward			070101-A*-1	BASIN ELECTRIC POWER COOPERATIVE	1.F	21,000,000	21,478,821
BREPL1	Long Bond Replication	1.GZ		1,927,000	1,873,132			Bond Forward			130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY	1.D	1,927,000	1,873,132
BREPL1	Long Bond Replication	1.GZ		10,400,000	9,832,728			Bond Forward			151895-E*-6	CENTERPOINT PROPERTIES TRUST	1.G FE	10,400,000	9,832,728
BREPL1	Long Bond Replication	1.GZ		2,900,000	2,871,931			Bond Forward			23357*-AC-5	DTE GAS COMPANY	1.F	2,900,000	2,871,931
BREPL1	Long Bond Replication	1.GZ		200,000	192,473			Bond Forward			344898-AB-3	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	200,000	192,473
BREPL1	Long Bond Replication	1.GZ		24,000,000	23,312,047			Bond Forward			393154-P@-2	GREEN MOUNTAIN POWER CORPORATION	1.F	24,000,000	23,312,047
BREPL1	Long Bond Replication	1.GZ		1,500,000	1,463,809			Bond Forward			41242*-BG-6	HARDWOOD FUNDING LLC	1.G FE	1,500,000	1,463,809
BREPL1	Long Bond Replication	1.GZ		600,000	590,591			Bond Forward			41242*-BP-6	HARDWOOD FUNDING LLC	1.G FE	600,000	590,591
BREPL1	Long Bond Replication	1.GZ		22,000,000	20,748,073			Bond Forward			422410-AM-1	HEARST COMMUNICATIONS INC . HOOSIER ENERGY RURAL ELECTRIC COOP	1.G	22,000,000	20,748,073
BREPL1	Long Bond Replication	1.GZ		17,500,000	17,236,548			Bond Forward			439223-AB-4		1.F FE	17,500,000	17,236,548
BREPL1	Long Bond Replication	1.GZ		889,865	860,624			Bond Forward			56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST	1.F FE	889,865	860,624
BREPL1	Long Bond Replication	1.GZ		18,200,000	17,560,430			Bond Forward			56081#-CB-4	MAJOR LEAGUE BASEBALL TRUST	1.F FE	18,200,000	17,560,430
BREPL1	Long Bond Replication	1.GZ		8,700,000	8,361,196			Bond Forward			56081#-CC-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	8,700,000	8,361,196
BREPL1	Long Bond Replication	1.GZ	51,000,000	2,000,000	1,996,859	07/09/2025	07/09/2028	Bond Forward			70432*-AB-7	PAYCHEX OF NEW YORK LLC . PEOPLES GAS LIGHT AND COKE COMPANY	2.A	2,000,000	1,996,859
BREPL1	Long Bond Replication	1.GZ		1,997,000	1,901,615			Bond Forward			711123-E*-6		1.E	1,997,000	1,901,615
BREPL1	Long Bond Replication	1.GZ		6,400,000	6,318,100			Bond Forward			74986@-AX-9	RREEF AMERICA REIT II INC	1.G	6,400,000	6,318,100
BREPL1	Long Bond Replication	1.GZ		4,600,000	4,544,911			Bond Forward			74986@-AZ-4	RREEF AMERICA REIT II INC	1.G	4,600,000	4,544,911
BREPL1	Long Bond Replication	1.GZ		4,500,000	4,342,135			Bond Forward			761152-A@-6	RESMED INC	1.G	4,500,000	4,342,135
BREPL1	Long Bond Replication	1.GZ		400,000	418,718			Bond Forward			843163-B#-2	SOUTHERN INDIANA GAS AND ELECTRIC	1.F	400,000	418,718
BREPL1	Long Bond Replication	1.GZ	51,000,000	7,500,000	7,084,803	07/09/2025	07/09/2029	Bond Forward			84857@-AD-8	SPIRE MISSOURI INC	1.F	7,500,000	7,084,803
BREPL1	Long Bond Replication	1.GZ		3,000,000	2,883,073			Bond Forward			87823*-AA-0	TIAA REAL ESTATE ACCOUNT	1.F	3,000,000	2,883,073
BREPL1	Long Bond Replication	1.GZ		2,222,222	2,252,177			Bond Forward			92428F-AC-1	VERMONT TRANSCO LLC	1.E PL	2,222,222	2,252,177
BREPL1	Long Bond Replication	1.GZ		13,200,000	12,652,323			Bond Forward			C0104@-AD-2	AIRBUS CANADA LP	1.F FE	13,200,000	12,652,323
BREPL1	Long Bond Replication	1.GZ		6,200,000	5,994,321			Bond Forward			Q3189*-AK-5	DEXUS FUNDS MANAGEMENT LTD	1.G	6,200,000	5,994,321
BREPL1	Long Bond Replication	1.GZ		3,800,000	3,677,654			Bond Forward			Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD . FONTERRA COOPERATIVE GROUP LIMITED	1.G	3,800,000	3,677,654
BREPL1	Long Bond Replication	1.GZ		14,250,000	13,320,784			Bond Forward			Q3920#-AH-2		1.G	14,250,000	13,320,784
BREPL1	Long Bond Replication	1.GZ		9,054,818	8,413,127			Bond Forward			Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED	1.G	9,054,818	8,413,127
BREPL1	Long Bond Replication	1.GZ	76,000,000	5,600,000	5,409,815	08/04/2025	08/04/2028	Bond Forward			Q3973#-AA-3	GPT FUNDS MANAGEMENT LTD	1.G	5,600,000	5,409,815
BREPL1	Long Bond Replication	1.GZ		13,200,000	12,666,917			Bond Forward			Q9396#-AQ-4	VICTORIA POWER NETWORK FIN PTY LTD	1.G	13,200,000	12,666,917
BREPL2	Long Bond Replication	1.GZ	86,000,000	7,600,000	10,286,636	06/16/2025	06/16/2027	Bond Forward		2,836,145	34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	7,600,000	7,450,491

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	1.GZ		1,800,000	1,764,590			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,800,000	1,764,590
BREPL2	Long Bond Replication	1.GZ	76,000,000	5,500,000	5,427,151	08/04/2025	08/04/2029	Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	5,500,000	5,427,151
BREPL2	Long Bond Replication	1.GZ		1,300,000	1,293,102			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	1,300,000	1,293,102
BREPL2	Long Bond Replication	1.GZ		3,000,000	2,820,751			Bond Forward			60081H-A@-7	MILLIKEN & CO	2.B	3,000,000	2,820,751
BREPL2	Long Bond Replication	1.GZ		5,800,000	6,253,909			Bond Forward			67755#-AJ-1	OHIO STATE ENERGY PARTNERS LLC	1.G PL	5,800,000	6,253,909
BREPL2	Long Bond Replication	1.GZ		11,300,000	11,045,089			Bond Forward			87305N-A#-5	TTX COMPANY	1.F	11,300,000	11,045,089
BREPL2	Long Bond Replication	1.GZ		2,000,000	1,974,587			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	2,000,000	1,974,587
BREPL2	Long Bond Replication	1.GZ		12,500,000	12,202,335			Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	12,500,000	12,202,335
BREPL2	Long Bond Replication	1.GZ		12,800,000	12,734,610			Bond Forward			Q6235#-AM-4	MIRVAC GROUP FINANCE LTD	1.G PL	12,800,000	12,734,610
BREPL2	Long Bond Replication	1.GZ		24,400,000	24,197,441			Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	24,400,000	24,197,441
BREPL3	Long Bond Replication	1.FZ	137,000,000	23,600,000	27,046,003	06/17/2025	06/17/2026	Bond Forward		2,929,871	073096-A@-8	BAYPORT POLYMERS LLC	1.D PL	23,600,000	24,116,132
BREPL3	Long Bond Replication	1.FZ		22,700,000	22,525,262			Bond Forward			151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000	22,525,262
BREPL3	Long Bond Replication	1.FZ		22,700,000	22,525,262			Bond Forward			151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000	22,525,262
BREPL3	Long Bond Replication	1.FZ		4,094,817	4,072,020			Bond Forward			41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4,094,817	4,072,020
BREPL3	Long Bond Replication	1.FZ		4,500,000	4,444,012			Bond Forward			41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	4,500,000	4,444,012
BREPL3	Long Bond Replication	1.FZ		1,600,000	1,585,257			Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	1,600,000	1,585,257
BREPL3	Long Bond Replication	1.FZ	100,000,000	6,000,000	6,002,929	09/16/2025	09/16/2029	Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	6,000,000	6,002,929
BREPL3	Long Bond Replication	1.FZ		12,000,000	11,799,331			Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	12,000,000	11,799,331
BREPL3	Long Bond Replication	1.FZ		3,200,000	3,150,978			Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,200,000	3,150,978
BREPL3	Long Bond Replication	1.FZ		985,981	976,824			Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	985,981	976,824
BREPL3	Long Bond Replication	1.FZ		2,800,000	2,735,219			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	2,800,000	2,735,219
BREPL3	Long Bond Replication	1.FZ		5,500,000	5,439,653			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	5,500,000	5,439,653
BREPL3	Long Bond Replication	1.FZ		4,500,000	4,450,625			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	4,500,000	4,450,625
BREPL3	Long Bond Replication	1.FZ		29,000,000	28,566,121			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	29,000,000	28,566,121
BREPL3	Long Bond Replication	1.FZ		3,600,000	3,446,070			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	3,600,000	3,446,070
BREPL3	Long Bond Replication	1.FZ		7,000,000	6,997,548			Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	7,000,000	6,997,548
BREPL4	Long Bond Replication	1.FZ	132,000,000	4,000,000	6,661,734	06/18/2025	12/17/2026	Bond Forward		2,705,917	03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	4,000,000	3,955,817
BREPL4	Long Bond Replication	1.FZ		9,000,000	8,900,588			Bond Forward			03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	9,000,000	8,900,588
BREPL4	Long Bond Replication	1.FZ		20,000,000	19,829,949			Bond Forward			23357*-AK-7	DTE GAS CO	1.F	20,000,000	19,829,949
BREPL4	Long Bond Replication	1.FZ		1,400,000	1,397,856			Bond Forward			34489*-AC-3	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,400,000	1,397,856
BREPL4	Long Bond Replication	1.FZ		3,900,000	3,713,067			Bond Forward			34500@-AA-0	FOOTBALL CLUB TERM NOTES 2021-XIV	1.F FE	3,900,000	3,713,067
BREPL4	Long Bond Replication	1.FZ		10,445,185	10,408,108			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	10,445,185	10,408,108
BREPL4	Long Bond Replication	1.FZ		1,500,000	1,426,545			Bond Forward			56081#-CE-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,500,000	1,426,545
BREPL4	Long Bond Replication	1.FZ		3,101,055	2,959,287			Bond Forward			56081#-CG-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,101,055	2,959,287
BREPL4	Long Bond Replication	1.FZ		400,000	374,732			Bond Forward			56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	374,732
BREPL4	Long Bond Replication	1.FZ		400,000	374,732			Bond Forward			56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	374,732
BREPL4	Long Bond Replication	1.FZ		10,000,000	9,834,963			Bond Forward			57169*-AY-3	MARS INC	1.F	10,000,000	9,834,963
BREPL4	Long Bond Replication	1.FZ		250,000	259,962			Bond Forward			59447#-AN-3	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	250,000	259,962
BREPL4	Long Bond Replication	1.FZ		3,500,000	3,252,354			Bond Forward			665228-J#-0	NORTHERN ILLINOIS GAS COMPANY	1.D	3,500,000	3,252,354
BREPL4	Long Bond Replication	1.FZ		6,100,000	5,737,626			Bond Forward			711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	6,100,000	5,737,626
BREPL4	Long Bond Replication	1.FZ		2,263,000	2,117,405			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000	2,117,405
BREPL4	Long Bond Replication	1.FZ		7,400,000	6,906,004			Bond Forward			749868-BE-0	RREEF AMERICA REIT II INC.	1.G	7,400,000	6,906,004
BREPL4	Long Bond Replication	1.FZ		16,100,000	15,980,625			Bond Forward			76169#-AJ-2	REYES HOLDINGS LLC	1.G PL	16,100,000	15,980,625
BREPL4	Long Bond Replication	1.FZ		7,000,000	6,950,550			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	7,000,000	6,950,550
BREPL4	Long Bond Replication	1.FZ		2,003,421	1,943,646			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,003,421	1,943,646
BREPL4	Long Bond Replication	1.FZ		15,200,000	14,771,712			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	15,200,000	14,771,712

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	1.FZ		10,700,000	10,558,345			Bond Forward			Q39710-AB-5	GPT RE LTD	1.G FE	10,700,000	10,558,345
BREPL4	Long Bond Replication	1.FZ		8,900,000	8,730,225			Bond Forward			06235#-AN-2	MIRVAC GROUP FINANCE LIMITED	1.G PL	8,900,000	8,730,225
BREPL5	Long Bond Replication	2.BZ	78,000,000	12,800,000	14,151,582	06/23/2025	06/23/2027	Bond Forward		1,470,497	30225V-A*-8	EXTRA SPACE STORAGE LP	2.B	12,800,000	12,681,085
BREPL5	Long Bond Replication	2.BZ		9,250,000	8,901,723			Bond Forward			763169-C8-6	RICHARDSON INTERNATIONAL LTD	2.A PL	9,250,000	8,901,723
BREPL5	Long Bond Replication	2.BZ		6,500,000	6,266,603			Bond Forward			C5847*-AD-5	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	6,500,000	6,266,603
BREPL5	Long Bond Replication	2.BZ		7,891,891	7,059,786			Bond Forward			G4000*-AB-1	GLANBIA FINANCIAL SERVICES	2.C	7,891,891	7,059,786
BREPL5	Long Bond Replication	2.BZ		18,000,000	17,239,212			Bond Forward			N23198-AA-3	CORBION NV	2.B	18,000,000	17,239,212
BREPL5	Long Bond Replication	2.BZ		7,000,000	6,910,031			Bond Forward			Q6646*-AB-5	NEW TERMINAL FINANCING CO PTY LTD	2.B	7,000,000	6,910,031
BREPL5	Long Bond Replication	2.BZ		19,400,000	19,095,766			Bond Forward			Q7450@-AF-7	PERTH AIRPORT PTY LTD	2.B FE	19,400,000	19,095,766
BREPL6	Long Bond Replication	2.BZ	131,000,000	3,200,000	5,581,734	06/25/2025	06/25/2026	Bond Forward		2,431,945	18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	3,200,000	3,149,789
BREPL6	Long Bond Replication	2.BZ		1,125,000	1,116,162			Bond Forward			23157#-AH-2	CURTISS-WRIGHT CORPORATION	2.A PL	1,125,000	1,116,162
BREPL6	Long Bond Replication	2.BZ	100,000,000	7,500,000	7,380,138	09/23/2025	09/23/2028	Bond Forward			32055R-B*-7	FIRST INDUSTRIAL LP	2.B FE	7,500,000	7,380,138
BREPL6	Long Bond Replication	2.BZ		7,300,000	7,173,047			Bond Forward			44929@-AK-0	ICRE REIT HOLDINGS	2.A PL	7,300,000	7,173,047
BREPL6	Long Bond Replication	2.BZ		18,800,000	17,815,054			Bond Forward			46187@-AA-4	INVITATION HOMES OPERATING PARTNER	2.A FE	18,800,000	17,815,054
BREPL6	Long Bond Replication	2.BZ		19,700,000	19,429,531			Bond Forward			46659*-AB-3	JM FAMILY AUTOMOTIVE LLC	2.B	19,700,000	19,429,531
BREPL6	Long Bond Replication	2.BZ		2,500,000	2,456,151			Bond Forward			53621@-AK-2	LION INDUSTRIAL PROPERTIES LP	2.A	2,500,000	2,456,151
BREPL6	Long Bond Replication	2.BZ		8,000,000	7,848,723			Bond Forward			53621@-AL-0	LION INDUSTRIAL PROPERTIES LP	2.A	8,000,000	7,848,723
BREPL6	Long Bond Replication	2.BZ		9,225,000	9,176,515			Bond Forward			67105@-AF-8	OSI GROUP LLC	2.B PL	9,225,000	9,176,515
BREPL6	Long Bond Replication	2.BZ		6,100,000	6,039,141			Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	2.A	6,100,000	6,039,141
BREPL6	Long Bond Replication	2.BZ		26,300,000	25,907,294			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	26,300,000	25,907,294
BREPL6	Long Bond Replication	2.BZ		1,600,000	1,590,058			Bond Forward			D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG	2.C PL	1,600,000	1,590,058
BREPL6	Long Bond Replication	2.BZ		6,000,000	6,144,002			Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	6,000,000	6,144,002
BREPL6	Long Bond Replication	2.BZ		8,192,983	7,794,133			Bond Forward			G4000*-AA-3	GLANBIA FINANCIAL SERVICES	2.C	8,192,983	7,794,133
BREPL6	Long Bond Replication	2.BZ		3,500,000	3,445,151			Bond Forward			G8401*-AL-5	SSP FINANCING LTD	2.C PL	3,500,000	3,445,151
BREPL6	Long Bond Replication	2.BZ		6,000,000	5,932,252			Bond Forward			Q3393*-AJ-0	ELECTRANET PTY LTD	2.B	6,000,000	5,932,252
BREPL7	Long Bond Replication	2.AZ	77,000,000	6,000,000	7,028,339	06/26/2025	07/07/2026	Bond Forward		1,072,400	12541W-A@-9	CH ROBINSON WORLDWIDE INC	2.B	6,000,000	5,955,938
BREPL7	Long Bond Replication	2.AZ		8,000,000	7,863,957			Bond Forward			14752@-G@-6	CASEYS GENERAL STORES INC	2.B PL	8,000,000	7,863,957
BREPL7	Long Bond Replication	2.AZ		12,900,000	12,475,410			Bond Forward			16265#-AA-0	CHAVEZ RAVINE LAND COMPANY LLC	2.B PL	12,900,000	12,475,410
BREPL7	Long Bond Replication	2.AZ		20,700,000	20,532,456			Bond Forward			23157#-AJ-8	CURTISS-WRIGHT CORPORATION	2.A PL	20,700,000	20,532,456
BREPL7	Long Bond Replication	2.AZ		11,600,000	11,575,181			Bond Forward			30225V-A@-6	EXTRA SPACE STORAGE LP	2.B	11,600,000	11,575,181
BREPL7	Long Bond Replication	2.AZ		15,500,000	15,434,065			Bond Forward			53621@-AM-8	LION INDUSTRIAL PROPERTIES LP	2.A	15,500,000	15,434,065
BREPL7	Long Bond Replication	2.AZ		3,000,000	2,986,774			Bond Forward			53621@-AN-6	LION INDUSTRIAL PROPERTIES LP	2.A	3,000,000	2,986,774
BREPL7	Long Bond Replication	2.AZ		2,000,000	1,986,907			Bond Forward			G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.A FE	2,000,000	1,986,907
BREPL8	Long Bond Replication	2.BZ	200,000,000	6,250,000	11,434,822	07/08/2025	10/08/2025	Bond Forward		5,196,948	23157#-AE-9	CURTISS WRIGHT CORP	2.A PL	6,250,000	6,237,875
BREPL8	Long Bond Replication	2.BZ		2,100,000	2,084,132			Bond Forward			23386#-AL-6	DAIRY FARMERS OF AMERICA	2.B	2,100,000	2,084,132
BREPL8	Long Bond Replication	2.BZ		1,600,000	1,511,771			Bond Forward			27616#-AG-0	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	1,600,000	1,511,771
BREPL8	Long Bond Replication	2.BZ		92,100,000	90,814,705			Bond Forward			37246Q-C@-2	GENUINE PARTS COMPANY	2.B	92,100,000	90,814,705
BREPL8	Long Bond Replication	2.BZ		2,900,000	2,706,715			Bond Forward			51805@-AE-8	LASALLE PROPERTY FUND REIT INC.	2.B	2,900,000	2,706,715
BREPL8	Long Bond Replication	2.BZ		36,000,000	35,571,630			Bond Forward			55353Q-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	36,000,000	35,571,630
BREPL8	Long Bond Replication	2.BZ		18,600,000	18,326,280			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	18,600,000	18,326,280
BREPL8	Long Bond Replication	2.BZ		200,000	212,798			Bond Forward			74170*-CC-1	PRIME PROPERTY FUND LLC	2.A	200,000	212,798
BREPL8	Long Bond Replication	2.BZ		14,500,000	14,462,850			Bond Forward			80808#-AH-5	SCHREIBER FOODS INC	2.C PL	14,500,000	14,462,850
BREPL8	Long Bond Replication	2.BZ		1,300,000	1,298,930			Bond Forward			98074S-F#-5	WOODWARD INC	2.B	1,300,000	1,298,930
BREPL8	Long Bond Replication	2.BZ		3,500,000	3,501,145			Bond Forward			C4861*-AN-7	IRVING OIL LTD	2.C PL	3,500,000	3,501,145
BREPL8	Long Bond Replication	2.BZ		600,000	629,824			Bond Forward			C8665*-AQ-9	TFORCE HOLDINGS INC	2.B PL	600,000	629,824
BREPL8	Long Bond Replication	2.BZ		2,000,000	1,971,267			Bond Forward			G8401*-AF-8	SSP FINANCING LTD	2.C PL	2,000,000	1,971,267
BREPL8	Long Bond Replication	2.BZ		1,600,000	1,589,763			Bond Forward			N42810-BW-4	KONINKLIJKE VOPAK NV	2.B	1,600,000	1,589,763
BREPL8	Long Bond Replication	2.BZ		150,000	156,194			Bond Forward			N7002#-AA-2	PERFETTI VAN MELLE GROUP BV	2.A	150,000	156,194
BREPL8	Long Bond Replication	2.BZ		8,100,000	8,043,269			Bond Forward			Q2107#-AM-8	CONTACT ENERGY LIMITED	2.B	8,100,000	8,043,269
BREPL8	Long Bond Replication	2.BZ		3,100,000	2,912,165			Bond Forward			Q3647#-AA-9	EVOLUTION MINING FINANCE PTY LTD	2.C PL	3,100,000	2,912,165
BREPL8	Long Bond Replication	2.BZ		11,300,000	11,013,938			Bond Forward			06993#-AC-8	NOVION RE LIMITED	1.F FE	11,300,000	11,013,938

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
BREPL9	Long Bond Replication	2.BZ	300,000,000	2,900,000	11,237,795	07/17/2025	10/16/2025	Bond Forward		8,566,474	023586-C*-9	AMERCO	2.B PL	2,900,000	2,671,321
BREPL9	Long Bond Replication	2.BZ		3,900,000	3,585,103			Bond Forward			023586-D@-6	AMERCO	2.B PL	3,900,000	3,585,103
BREPL9	Long Bond Replication	2.BZ	140,000,000	11,100,000	10,642,652	09/26/2025	09/26/2029	Bond Forward			024018-AE-9	AMERICAN ASSETS TRUST LP	2.B FE	11,100,000	10,642,652
BREPL9	Long Bond Replication	2.BZ		1,500,000	1,472,201			Bond Forward			031100-L#-5	AMETEK INC	2.A	1,500,000	1,472,201
BREPL9	Long Bond Replication	2.BZ		3,100,000	2,933,773			Bond Forward			06759*-AB-6	BARINGS CORE PROPERTY FUND REIT II	2.C	3,100,000	2,933,773
BREPL9	Long Bond Replication	2.BZ		8,100,000	7,584,000			Bond Forward			12470@-AA-2	CA & NY PROPERTY SALE REIT 2 LLC	2.A	8,100,000	7,584,000
BREPL9	Long Bond Replication	2.BZ		4,100,000	3,901,464			Bond Forward			12610#-AA-1	CBRE US CORE PARTNERS REIT OP LP	2.B	4,100,000	3,901,464
BREPL9	Long Bond Replication	2.BZ		6,500,000	6,330,589			Bond Forward			18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI	2.A	6,500,000	6,330,589
BREPL9	Long Bond Replication	2.BZ		8,500,000	7,998,877			Bond Forward			232806-A@-8	CYPRESS SEMICONDUCTOR CORPORATION	2.A FE	8,500,000	7,998,877
BREPL9	Long Bond Replication	2.BZ		4,900,000	4,726,496			Bond Forward			23386#-AM-4	DAIRY FARMERS OF AMERICA INC	2.B	4,900,000	4,726,496
BREPL9	Long Bond Replication	2.BZ		1,000,000	957,785			Bond Forward			27616#-AD-7	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	1,000,000	957,785
BREPL9	Long Bond Replication	2.BZ		33,250,000	32,039,412			Bond Forward			27965#-AT-9	EDENS LP	2.B PL	33,250,000	32,039,412
BREPL9	Long Bond Replication	2.BZ		11,100,000	11,025,110			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	11,100,000	11,025,110
BREPL9	Long Bond Replication	2.BZ		6,000,000	5,753,390			Bond Forward			28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LLC	2.B	6,000,000	5,753,390
BREPL9	Long Bond Replication	2.BZ		15,600,000	15,535,785			Bond Forward			294752-A*-1	EQUITY ONE INC	1.G	15,600,000	15,535,785
BREPL9	Long Bond Replication	2.BZ		2,500,000	2,389,029			Bond Forward			30225V-A#-4	EXTRA SPACE STORAGE LP	2.A FE	2,500,000	2,389,029
BREPL9	Long Bond Replication	2.BZ		5,100,000	5,018,404			Bond Forward			32055R-A#-4	FIRST INDUSTRIAL LP	2.B FE	5,100,000	5,018,404
BREPL9	Long Bond Replication	2.BZ		3,800,000	3,676,879			Bond Forward			32055R-B#-3	FIRST INDUSTRIAL LP	2.A FE	3,800,000	3,676,879
BREPL9	Long Bond Replication	2.BZ		8,700,000	8,366,599			Bond Forward			32055R-B@-5	FIRST INDUSTRIAL LP	2.B FE	8,700,000	8,366,599
BREPL9	Long Bond Replication	2.BZ		7,500,000	7,379,240			Bond Forward			37940@-AB-9	GLOBAL RENTAL CO INC	2.B	7,500,000	7,379,240
BREPL9	Long Bond Replication	2.BZ		4,100,000	3,796,486			Bond Forward			38242#-AC-8	GOODMAN NORTH AMERICAN PARTNERSHIP	2.B PL	4,100,000	3,796,486
BREPL9	Long Bond Replication	2.BZ		10,500,000	11,344,138			Bond Forward			39063@-AH-3	GREAT LAKES GAS TRANMISSION	2.A	10,500,000	11,344,138
BREPL9	Long Bond Replication	2.BZ		1,100,000	1,064,946			Bond Forward			458830-E#-9	INTERMOUNTAIN GAS CO	2.A	1,100,000	1,064,946
BREPL9	Long Bond Replication	2.BZ		8,900,000	8,945,587			Bond Forward			46659*-AD-9	JM FAMILY ENTERPRISES INC	2.B	8,900,000	8,945,587
BREPL9	Long Bond Replication	2.BZ		4,400,000	4,059,268			Bond Forward			48121@-AM-3	JRD HOLDINGS LLC	2.B PL	4,400,000	4,059,268
BREPL9	Long Bond Replication	2.BZ		16,700,000	15,903,922			Bond Forward			491386-E@-3	KENTUCKY POWER COMPANY	2.B	16,700,000	15,903,922
BREPL9	Long Bond Replication	2.BZ		18,000,000	16,883,089			Bond Forward			49427R-B*-2	KILROY REALTY LP	2.C	18,000,000	16,883,089
BREPL9	Long Bond Replication	2.BZ		8,500,000	8,512,853			Bond Forward			50202*-AB-7	LIDL US LLC	2.A	8,500,000	8,512,853
BREPL9	Long Bond Replication	2.BZ		2,500,000	2,330,161			Bond Forward			53621@-AQ-9	LION INDUSTRIAL PROPERTIES LP	2.A	2,500,000	2,330,161
BREPL9	Long Bond Replication	2.BZ		5,000,000	4,644,796			Bond Forward			53621@-AR-7	LION INDUSTRIAL PROPERTIES LP	2.A	5,000,000	4,644,796
BREPL9	Long Bond Replication	2.BZ		4,700,000	4,546,178			Bond Forward			537008-C@-1	LITTELFUSE INC	2.B	4,700,000	4,546,178
BREPL9	Long Bond Replication	2.BZ		11,060,249	10,850,309			Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,060,249	10,850,309
BREPL9	Long Bond Replication	2.BZ		2,000,000	1,926,709			Bond Forward			74170*-AP-4	PRIME PROPERTY FUND LLC	2.A	2,000,000	1,926,709
BREPL9	Long Bond Replication	2.BZ		14,040,000	13,830,381			Bond Forward			760098@-AB-5	RENSSELAER POLYTECHNIC INSTITUTE	2.A	14,040,000	13,830,381
BREPL9	Long Bond Replication	2.BZ		2,100,000	2,042,156			Bond Forward			76169*-AC-1	REXFORD INDUSTRIAL REALTY INC	2.A FE	2,100,000	2,042,156
BREPL9	Long Bond Replication	2.BZ		36,600,000	35,339,315			Bond Forward			806407-D#-6	HENRY SCHEIN INC	2.A	36,600,000	35,339,315
BREPL9	Long Bond Replication	2.BZ		2,000,000	1,891,009			Bond Forward			84858#-AD-5	SPIRE ALABAMA INC	2.A	2,000,000	1,891,009
BREPL9	Long Bond Replication	2.BZ		4,900,000	4,768,740			Bond Forward			87312@-AJ-7	TWE US FINANCE CO	2.B	4,900,000	4,768,740
BREPL9	Long Bond Replication	2.BZ		3,200,000	3,127,966			Bond Forward			891092-B*-8	THE TORO CORPORATION	2.B	3,200,000	3,127,966
BREPL9	Long Bond Replication	2.BZ		5,357,143	5,191,466			Bond Forward			93105*-AQ-2	WAKEFERN FOOD CORP	2.C	5,357,143	5,191,466
BREPL9	Long Bond Replication	2.BZ		4,400,000	4,228,805			Bond Forward			941848-F*-9	WATERS CORPORATION	2.B	4,400,000	4,228,805
BREPL9	Long Bond Replication	2.BZ		2,300,000	2,287,460			Bond Forward			980745-G*-8	WOODWARD INC	2.B	2,300,000	2,287,460
BREPL9	Long Bond Replication	2.BZ		18,700,000	17,608,194			Bond Forward			C8665*-AF-3	TFORCE HOLDINGS INC	2.B PL	18,700,000	17,608,194
BREPL9	Long Bond Replication	2.BZ		17,000,000	17,374,974			Bond Forward			G2242#-AD-5	COATS GROUP FINANCE COMPANY LTD	2.C	17,000,000	17,374,974
BREPL9	Long Bond Replication	2.BZ		2,500,000	2,404,493			Bond Forward			G8401*-AM-3	SSP FINANCING LTD	2.C PL	2,500,000	2,404,493
BREPL9	Long Bond Replication	2.BZ		4,000,000	3,936,546			Bond Forward			Q3917#-AC-8	FLINDERS PORT HOLDINGS PTY LTD	2.B FE	4,000,000	3,936,546
BREPL9	Long Bond Replication	2.BZ		6,900,000	6,742,685			Bond Forward			Q5995#-AE-4	MERIDIAN ENERGY LTD	2.A	6,900,000	6,742,685
BREPL9	Long Bond Replication	2.BZ		6,000,000	5,981,500			Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.A FE	6,000,000	5,981,500
BREPL10	Long Bond Replication	2.AZ	89,000,000	39,300,000	37,293,757	09/16/2025	09/14/2026	Bond Forward		(1,174,566)	191098-A@-1	COCA-COLA BOTTLING CO. CONSOLIDATE	2.A	39,300,000	38,468,322

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
BREPL10	Long Bond Replication	2.AZ		15,050,000	14,759,336			Bond Forward			36257@-AA-0	GSW ARENA HOLDINGS LLC IROQUOIS GAS TRANSMISSION SYSTEM L	2.B PL	15,050,000	14,759,336
BREPL10	Long Bond Replication	2.AZ		4,000,000	3,948,318			Bond Forward			463556-A#-7		2.A	4,000,000	3,948,318
BREPL10	Long Bond Replication	2.AZ		7,000,000	6,903,550			Bond Forward			62927@-AE-8	NHL US FUNDING LP	2.B PL	7,000,000	6,903,550
BREPL10	Long Bond Replication	2.AZ		18,600,000	17,802,638			Bond Forward			74170*-AH-2	PRIME PROPERTY FUND LLC	2.A	18,600,000	17,802,638
BREPL10	Long Bond Replication	2.AZ		5,800,000	5,514,324			Bond Forward			74837H-C@-3	QUESTAR GAS CO	2.A	5,800,000	5,514,324
BREPL10	Long Bond Replication	2.AZ		1,900,000	1,886,397			Bond Forward			980745-G@-6	WOODWARD INC	2.B	1,900,000	1,886,397
BREPL10	Long Bond Replication	2.AZ	140,000,000	3,500,000	3,440,824	09/26/2025	09/26/2028	Bond Forward			G7334@-AB-9	RRPF ENGINE LEASING LIMITED	2.A FE	3,500,000	3,440,824
BREPL11	Long Bond Replication	1.GZ	116,000,000	1,600,000	1,568,379	09/22/2025	09/21/2026	Bond Forward		(15,243)	030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC	1.G	1,600,000	1,583,622
BREPL11	Long Bond Replication	1.GZ		4,200,000	3,813,556			Bond Forward			151895-E#-2	CENTERPOINT PROPERTIES TRUST	1.G FE	4,200,000	3,813,556
BREPL11	Long Bond Replication	1.GZ		2,300,000	2,096,670			Bond Forward			23357*-AP-6	DTE GAS CO	1.F	2,300,000	2,096,670
BREPL11	Long Bond Replication	1.GZ		20,500,000	18,958,887			Bond Forward			311900-B#-0	FASTENAL COMPANY	1.F	20,500,000	18,958,887
BREPL11	Long Bond Replication	1.GZ		7,500,000	7,327,673			Bond Forward			393154-Q*-3	GREEN MOUNTAIN POWER CORPORATION	1.F	7,500,000	7,327,673
BREPL11	Long Bond Replication	1.GZ		4,500,000	4,325,390			Bond Forward			41242*-AZ-5	HARDWOOD FUNDING LLC	1.G FE	4,500,000	4,325,390
BREPL11	Long Bond Replication	1.GZ		7,848,870	7,735,608			Bond Forward			41242*-BL-5	HARDWOOD FUNDING LLC	1.G FE	7,848,870	7,735,608
BREPL11	Long Bond Replication	1.GZ		8,000,000	7,938,888			Bond Forward			422418-AK-5	HEARST COMMUNICATIONS INC	1.G	8,000,000	7,938,888
BREPL11	Long Bond Replication	1.GZ		430,266	430,029			Bond Forward			44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC	1.G PL	430,266	430,029
BREPL11	Long Bond Replication	1.GZ		858,000	857,526			Bond Forward			44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC PROLOGIS TARGETED US LOGISTICS FUN	1.G PL	858,000	857,526
BREPL11	Long Bond Replication	1.GZ		4,200,000	3,959,927			Bond Forward			74340*-AM-6		1.G FE	4,200,000	3,959,927
BREPL11	Long Bond Replication	1.GZ		6,600,000	6,493,367			Bond Forward			74986@-AY-7	RREEF AMERICA REIT II INC	1.G	6,600,000	6,493,367
BREPL11	Long Bond Replication	1.GZ		4,300,000	4,212,256			Bond Forward			74986@-BA-8	RREEF AMERICA REIT II INC	1.G	4,300,000	4,212,256
BREPL11	Long Bond Replication	1.GZ		400,000	427,506			Bond Forward			843163-C*-5	SOUTHERN INDIANA GAS AND ELECTRIC	1.F	400,000	427,506
BREPL11	Long Bond Replication	1.GZ		22,000,000	20,703,361			Bond Forward			87305N-B#-4	TTX COMPANY	1.F	22,000,000	20,703,361
BREPL11	Long Bond Replication	1.GZ		2,300,000	2,127,370			Bond Forward			Q1297#-AM-0	CSL FINANCE PTY LTD	1.G	2,300,000	2,127,370
BREPL11	Long Bond Replication	1.GZ		3,800,000	3,651,017			Bond Forward			Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	1.G	3,800,000	3,651,017
BREPL11	Long Bond Replication	1.GZ		6,200,000	5,936,693			Bond Forward			Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD	1.G	6,200,000	5,936,693
BREPL11	Long Bond Replication	1.GZ		14,100,000	13,756,229			Bond Forward			Q8773@-AG-3	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	14,100,000	13,756,229
BREPL12	Long Bond Replication	1.FZ	425,000,000	5,655,999	6,761,815	09/24/2025	03/24/2026	Bond Forward		1,171,706	02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	5,655,999	5,590,109
BREPL12	Long Bond Replication	1.FZ		4,524,800	4,472,088			Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	4,524,800	4,472,088
BREPL12	Long Bond Replication	1.FZ		6,787,201	6,708,133			Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	6,787,201	6,708,133
BREPL12	Long Bond Replication	1.FZ		11,340,000	11,207,894			Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	11,340,000	11,207,894
BREPL12	Long Bond Replication	1.FZ		4,000,000	3,943,443			Bond Forward			030288-B@-2	AMERICAN TRANSMISSION SYSTEMS INC	1.G	4,000,000	3,943,443
BREPL12	Long Bond Replication	1.FZ		3,043,179	3,414,877			Bond Forward			03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.F	3,043,179	3,414,877
BREPL12	Long Bond Replication	1.FZ		12,729,422	14,228,653			Bond Forward			03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.F	12,729,422	14,228,653
BREPL12	Long Bond Replication	1.FZ		3,400,000	3,231,189			Bond Forward			03028P-J@-6	AMERICAN TRANSMISSION COMPANY LLC	1.G	3,400,000	3,231,189
BREPL12	Long Bond Replication	1.FZ		2,000,000	1,752,215			Bond Forward			03028P-K#-2	AMERICAN TRANSMISSION COMPANY LLC ARKANSAS ELECTRIC COOPERATIVE CORP	1.G	2,000,000	1,752,215
BREPL12	Long Bond Replication	1.FZ		3,187,500	3,238,479			Bond Forward			040850-A*-0		1.D	3,187,500	3,238,479
BREPL12	Long Bond Replication	1.FZ		9,200,000	8,823,487			Bond Forward			07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1.D	9,200,000	8,823,487
BREPL12	Long Bond Replication	1.FZ		17,100,000	15,486,177			Bond Forward			12737#-AA-9	CSFV CORE II LLC	1.F PL	17,100,000	15,486,177
BREPL12	Long Bond Replication	1.FZ		3,900,000	3,393,808			Bond Forward			12737#-AB-7	CSFV CORE II LLC	1.F PL	3,900,000	3,393,808
BREPL12	Long Bond Replication	1.FZ		6,000,000	6,901,740			Bond Forward			130789-S*-2	CALIFORNIA WATER SERVICES COMPANY	1.D	6,000,000	6,901,740
BREPL12	Long Bond Replication	1.FZ		1,900,000	1,635,720			Bond Forward			151895-F*-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,900,000	1,635,720
BREPL12	Long Bond Replication	1.FZ		4,000,000	3,569,996			Bond Forward			156549-A*-8	CENTURY HOUSING CORP	1.C	4,000,000	3,569,996
BREPL12	Long Bond Replication	1.FZ		455,000	448,663			Bond Forward			171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	1.G	455,000	448,663
BREPL12	Long Bond Replication	1.FZ		140,000	138,050			Bond Forward			171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	1.G	140,000	138,050
BREPL12	Long Bond Replication	1.FZ		1,350,000	1,345,556			Bond Forward			171265-A*-2	CHUGACH ELECTRIC ASSOCIATION INC	1.G	1,350,000	1,345,556
BREPL12	Long Bond Replication	1.FZ		900,000	820,767			Bond Forward			210518-D#-0	CONSUMERS ENERGY COMPANY	1.E	900,000	820,767
BREPL12	Long Bond Replication	1.FZ		1,400,000	1,260,546			Bond Forward			210518-E#-9	CONSUMERS ENERGY COMPANY	1.E	1,400,000	1,260,546
BREPL12	Long Bond Replication	1.FZ		900,000	779,240			Bond Forward			23357*-AR-2	DTE GAS COMPANY	1.F	900,000	779,240
BREPL12	Long Bond Replication	1.FZ		5,000,000	4,576,866			Bond Forward			314211-A*-4	FEDERATED HERMES INC	1.G PL	5,000,000	4,576,866

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
BREPL12	Long Bond Replication	1.FZ		800,000	753,910			Bond Forward			34489@-AC-1	FOOTBALL CLUB TERM NOTES TRUST X . FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	800,000	753,910
BREPL12	Long Bond Replication	1.FZ		1,800,000	1,671,980			Bond Forward			34490@-AJ-3		1.F FE	1,800,000	1,671,980
BREPL12	Long Bond Replication	1.FZ		1,400,000	1,279,531			Bond Forward			34500*-AA-2	FOOTBALL CLUB TERM NOTES 2021-XII	1.F FE	1,400,000	1,279,531
BREPL12	Long Bond Replication	1.FZ		2,800,000	2,708,006			Bond Forward			34502@-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	2,800,000	2,708,006
BREPL12	Long Bond Replication	1.FZ		4,811,595	4,823,004			Bond Forward			38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	1.D	4,811,595	4,823,004
BREPL12	Long Bond Replication	1.FZ		600,000	571,812			Bond Forward			41242*-BH-4	HARDWOOD FUNDING LLC	1.G FE	600,000	571,812
BREPL12	Long Bond Replication	1.FZ		3,000,000	2,811,748			Bond Forward			41242*-BJ-0	HARDWOOD FUNDING LLC	1.G FE	3,000,000	2,811,748
BREPL12	Long Bond Replication	1.FZ		12,195,518	11,710,883			Bond Forward			41242*-BM-3	HARDWOOD FUNDING LLC	1.G FE	12,195,518	11,710,883
BREPL12	Long Bond Replication	1.FZ		4,000,000	3,895,245			Bond Forward			42241@-AL-3	HEARST COMMUNICATIONS INC	1.G	4,000,000	3,895,245
BREPL12	Long Bond Replication	1.FZ		6,553,609	6,512,644			Bond Forward			44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC ..	1.G PL	6,553,609	6,512,644
BREPL12	Long Bond Replication	1.FZ		3,095,006	3,010,692			Bond Forward			44919*-AC-2	I 595 EXPRESS LLC	1.F PL	3,095,006	3,010,692
BREPL12	Long Bond Replication	1.FZ		11,000,000	10,254,531			Bond Forward			46361*-AR-7	THE IRVINE COMPANY LLC	1.E PL	11,000,000	10,254,531
BREPL12	Long Bond Replication	1.FZ		18,800,000	16,626,411			Bond Forward			54738#-AK-8	LOVES TRAVEL STOPS AND COUNTRY STO	1.G	18,800,000	16,626,411
BREPL12	Long Bond Replication	1.FZ		4,250,000	3,834,803			Bond Forward			557497-J#-2	MADISON GAS AND ELECTRIC CO	1.E	4,250,000	3,834,803
BREPL12	Long Bond Replication	1.FZ		3,100,000	2,964,393			Bond Forward			56081#-AZ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,100,000	2,964,393
BREPL12	Long Bond Replication	1.FZ		2,133,500	2,073,558			Bond Forward			56081#-BD-1	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,133,500	2,073,558
BREPL12	Long Bond Replication	1.FZ		2,000,000	1,909,118			Bond Forward			57169*-AZ-0	MARS INC	1.F	2,000,000	1,909,118
BREPL12	Long Bond Replication	1.FZ		2,072,943	2,043,783			Bond Forward			607120-EZ-1	MOBILE AIRPORT AUTHORITY	1.F	2,072,943	2,043,783
BREPL12	Long Bond Replication	1.FZ		2,000,000	1,766,033			Bond Forward			665228-H@-4	NORTHERN ILLINOIS GAS COMPANY	1.D	2,000,000	1,766,033
BREPL12	Long Bond Replication	1.FZ		12,500,000	10,717,619			Bond Forward			665228-K*-2	NORTHERN ILLINOIS GAS COMPANY	1.D	12,500,000	10,717,619
BREPL12	Long Bond Replication	1.FZ		3,800,000	3,520,656			Bond Forward			709068-D*-8	PENNSYLVANIA POWER CO	1.F	3,800,000	3,520,656
BREPL12	Long Bond Replication	1.FZ		1,000,000	920,846			Bond Forward			711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	1,000,000	920,846
BREPL12	Long Bond Replication	1.FZ		3,120,000	2,763,944			Bond Forward			711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	3,120,000	2,763,944
BREPL12	Long Bond Replication	1.FZ		6,200,000	5,649,391			Bond Forward			73020*-AL-7	PNG COMPANIES LLC	1.G FE	6,200,000	5,649,391
BREPL12	Long Bond Replication	1.FZ		3,000,000	3,252,501			Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	3,000,000	3,252,501
BREPL12	Long Bond Replication	1.FZ		2,986,808	3,252,501			Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,986,808	3,252,501
BREPL12	Long Bond Replication	1.FZ		981,000	854,826			Bond Forward			736508-S#-0	PORTLAND GENERAL ELECTRIC COMPANY	1.F	981,000	854,826
BREPL12	Long Bond Replication	1.FZ		2,400,000	2,214,070			Bond Forward			737679-D@-6	POTOMAC ELECTRIC POWER COMPANY	1.F	2,400,000	2,214,070
BREPL12	Long Bond Replication	1.FZ		5,400,000	4,912,714			Bond Forward			74264*-AJ-5	PRISA LHC LLC	1.G	5,400,000	4,912,714
BREPL12	Long Bond Replication	1.FZ		6,000,000	5,226,861			Bond Forward			74264*-AK-2	PRISA LHC LLC	1.G	6,000,000	5,226,861
BREPL12	Long Bond Replication	1.FZ		29,200,000	26,416,234			Bond Forward			74276#-AE-8	PRINCIPAL US PROPERTY SEPARATE ACC	1.G	29,200,000	26,416,234
BREPL12	Long Bond Replication	1.FZ		8,400,000	7,647,981			Bond Forward			74340*-AN-4	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	8,400,000	7,647,981
BREPL12	Long Bond Replication	1.FZ		2,700,000	2,368,538			Bond Forward			74340*-BD-5	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	2,700,000	2,368,538
BREPL12	Long Bond Replication	1.FZ		4,900,000	4,332,556			Bond Forward			74986@-BC-4	RREEF AMERICA REIT II INC	1.G	4,900,000	4,332,556
BREPL12	Long Bond Replication	1.FZ		4,900,000	4,218,701			Bond Forward			74986@-BD-2	RREEF AMERICA REIT II INC	1.G	4,900,000	4,218,701
BREPL12	Long Bond Replication	1.FZ		3,100,000	2,720,706			Bond Forward			74986@-BF-7	RREEF AMERICA REIT II INC.	1.G	3,100,000	2,720,706
BREPL12	Long Bond Replication	1.FZ		38,700,000	42,644,251			Bond Forward			77030#-AB-4	ROBERT BOSCH FINANCE LLC	1.F FE	38,700,000	42,644,251
BREPL12	Long Bond Replication	1.FZ		2,889,000	2,503,349			Bond Forward			771367-C#-4	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	2,889,000	2,503,349
BREPL12	Long Bond Replication	1.FZ		12,114,750	10,727,443			Bond Forward			78445Y-A*-5	SMBC LEASING AND FINANCE INC	1.G	12,114,750	10,727,443
BREPL12	Long Bond Replication	1.FZ		1,339,196	1,337,757			Bond Forward			83887@-AA-0	COOPERATIVE ENERGY	1.F	1,339,196	1,337,757
BREPL12	Long Bond Replication	1.FZ		16,900,000	16,804,258			Bond Forward			842594-AA-1	SOUTHERN COL MIDCO LLC	1.G PL	16,900,000	16,804,258
BREPL12	Long Bond Replication	1.FZ		1,500,000	1,412,916			Bond Forward			84857@-AA-4	SPIRE MISSOURI INC	1.F	1,500,000	1,412,916
BREPL12	Long Bond Replication	1.FZ		3,084,664	3,080,895			Bond Forward			85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE	1.G	3,084,664	3,080,895
BREPL12	Long Bond Replication	1.FZ		11,200,000	10,630,013			Bond Forward			90363@-AD-2	USTA NATIONAL TENNIS CENTER INC ..	1.G FE	11,200,000	10,630,013

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
BREPL12	Long Bond Replication	1.FZ		11,200,000	10,630,013			Bond Forward			90363@-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	11,200,000	10,630,013
BREPL12	Long Bond Replication	1.FZ		3,190,000	2,758,541			Bond Forward			910637-V@-3	THE UNITED ILLUMINATING COMPANY	1.G	3,190,000	2,758,541
BREPL12	Long Bond Replication	1.FZ	50,000,000	2,759,737	2,866,564	05/14/2025	06/20/2035	Bond Forward			91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST	1.A	2,759,737	2,866,564
BREPL12	Long Bond Replication	1.FZ	50,000,000	1,325,086	1,291,839	04/25/2025	06/20/2030	Bond Forward			91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST	1.A	1,325,086	1,291,839
BREPL12	Long Bond Replication	1.FZ	10,750,000	7,500,000	6,620,773	05/14/2025	06/20/2030	Bond Forward			G2037*-AK-2	CHANEL LIMITED	1.D	7,500,000	6,620,773
BREPL12	Long Bond Replication	1.FZ	45,000,000	2,200,000	1,967,671	09/24/2025	12/20/2035	Bond Forward			01297#-AN-8	CSL FINANCE PTY LTD	1.G	2,200,000	1,967,671
BREPL12	Long Bond Replication	1.FZ	45,000,000	5,100,000	4,929,781	08/21/2025	06/20/2030	Bond Forward			G3973#-AC-9	GPT FUNDS MANAGEMENT LTD	1.G	5,100,000	4,929,781
BREPL12	Long Bond Replication	1.FZ		11,900,000	11,070,513			Bond Forward			R2284#-AG-5	STATNETT SF	1.F	11,900,000	11,070,513
BREPL12	Long Bond Replication	1.FZ		2,246,131	2,365,212			Bond Forward			48290*-AA-6	KKR OSPREY INVESTOR L.P.	1.F PL	2,246,131	2,365,212
BREPL13	Long Bond Replication	2.AZ	82,000,000	21,250,000	19,811,695	09/25/2025	02/25/2026	Bond Forward		226,321	14752@-G#-4	CASEYS GENERAL STORES INC	2.B PL	21,250,000	19,585,374
BREPL13	Long Bond Replication	2.AZ		1,000,000	953,295			Bond Forward			28529@-C*-0	RS GROUP PLC	2.B	1,000,000	953,295
BREPL13	Long Bond Replication	2.AZ		1,700,000	1,534,412			Bond Forward			32055R-C*-6	FIRST INDUSTRIAL LP	2.B	1,700,000	1,534,412
BREPL13	Long Bond Replication	2.AZ		20,200,000	20,090,122			Bond Forward			45168D-B@-2	IDEXX LABORATORIES INC.	2.A	20,200,000	20,090,122
BREPL13	Long Bond Replication	2.AZ		2,549,724	2,514,592			Bond Forward			62928@-AC-1	NHL CANADA FUNDING LP	2.B PL	2,549,724	2,514,592
BREPL13	Long Bond Replication	2.AZ		21,500,000	19,446,840			Bond Forward			80640@-F*-8	HENRY SCHEIN INC	2.A	21,500,000	19,446,840
BREPL13	Long Bond Replication	2.AZ		5,200,000	4,997,120			Bond Forward			84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE	2.B FE	5,200,000	4,997,120
BREPL13	Long Bond Replication	2.AZ		4,000,000	4,289,798			Bond Forward			C5847*-AE-3	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	4,000,000	4,289,798
BREPL13	Long Bond Replication	2.AZ		4,700,000	4,558,285			Bond Forward			Q6646*-AC-3	NEW TERMINAL FINANCING CO PTY LTD	2.B	4,700,000	4,558,285
BREPL14	Long Bond Replication	2.BZ	124,000,000	1,900,000	1,721,475	09/30/2025	10/05/2026	Bond Forward		2,672	02358@-C@-7	AMERCO	2.B PL	1,900,000	1,718,803
BREPL14	Long Bond Replication	2.BZ		7,700,000	6,918,189			Bond Forward			02358@-D#-4	AMERCO	2.B PL	7,700,000	6,918,189
BREPL14	Long Bond Replication	2.BZ		8,000,000	7,528,217			Bond Forward			12542R-L@-7	CHS INC.	2.B	8,000,000	7,528,217
BREPL14	Long Bond Replication	2.BZ		4,400,000	3,993,733			Bond Forward			27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	4,400,000	3,993,733
BREPL14	Long Bond Replication	2.BZ		3,900,000	3,529,096			Bond Forward			27731#-AL-9	EASTGROUP PROPERTIES INC.	2.B	3,900,000	3,529,096
BREPL14	Long Bond Replication	2.BZ		10,600,000	9,412,697			Bond Forward			28501*-BD-6	ELECTRIC TRANSMISSION TEXAS LLC	2.B	10,600,000	9,412,697
BREPL14	Long Bond Replication	2.BZ		10,200,000	9,637,684			Bond Forward			30225V-B@-5	EXTRA SPACE STORAGE LP	2.B	10,200,000	9,637,684
BREPL14	Long Bond Replication	2.BZ		12,200,000	12,228,461			Bond Forward			46659*-AE-7	JM FAMILY ENTERPRISES INC	2.B	12,200,000	12,228,461
BREPL14	Long Bond Replication	2.BZ		7,800,000	6,951,959			Bond Forward			50212@-AB-3	LP 1A REIT INC.	2.A	7,800,000	6,951,959
BREPL14	Long Bond Replication	2.BZ		6,500,000	5,872,368			Bond Forward			53621@-AV-8	LION INDUSTRIAL PROPERTIES LP	2.A	6,500,000	5,872,368
BREPL14	Long Bond Replication	2.BZ		1,700,000	1,498,148			Bond Forward			64716#-AE-7	NEW MEXICO GAS COMPANY	2.A	1,700,000	1,498,148
BREPL14	Long Bond Replication	2.BZ		2,700,000	2,673,099			Bond Forward			74170*-AU-3	PRIME PROPERTY FUND LLC	2.A	2,700,000	2,673,099
BREPL14	Long Bond Replication	2.BZ		100,000	109,279			Bond Forward			74170*-CD-9	PRIME PROPERTY FUND LLC	2.A	100,000	109,279
BREPL14	Long Bond Replication	2.BZ		2,500,000	2,237,136			Bond Forward			78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES INC	2.C PL	2,500,000	2,237,136
BREPL14	Long Bond Replication	2.BZ		6,117,000	5,424,898			Bond Forward			84858#-AE-3	SPIRE ALABAMA INC	2.A	6,117,000	5,424,898
BREPL14	Long Bond Replication	2.BZ		2,571,429	2,488,205			Bond Forward			86789@-AL-8	SUNSWEET GROWERS INC.	2.C	2,571,429	2,488,205
BREPL14	Long Bond Replication	2.BZ		6,000,000	5,268,919			Bond Forward			94184@-F#-5	WATERS CORPORATION	2.B	6,000,000	5,268,919
BREPL14	Long Bond Replication	2.BZ		7,000,000	6,944,616			Bond Forward			C4861*-AP-2	IRVING OIL LTD	2.C PL	7,000,000	6,944,616
BREPL14	Long Bond Replication	2.BZ		3,500,000	3,521,982			Bond Forward			G7334@-AZ-6	RRPF ENGINE LEASING LTD	2.A FE	3,500,000	3,521,982
BREPL14	Long Bond Replication	2.BZ		2,500,000	2,410,047			Bond Forward			G8401*-AG-6	SSP FINANCING LTD	2.C PL	2,500,000	2,410,047
BREPL14	Long Bond Replication	2.BZ		8,000,000	7,199,296			Bond Forward			N2319@-AB-1	CORBION NV	2.B	8,000,000	7,199,296
BREPL14	Long Bond Replication	2.BZ		4,000,000	3,730,658			Bond Forward			N4281@-CA-1	KONINKLIJKE VOPAK NV	2.B	4,000,000	3,730,658
BREPL14	Long Bond Replication	2.BZ		3,450,000	3,652,257			Bond Forward			N7002#-AB-0	PERFETTI VAN MELLE GROUP BV	2.A	3,450,000	3,652,257
BREPL14	Long Bond Replication	2.BZ		3,800,000	3,423,582			Bond Forward			Q3647#-AC-5	EVOLUTION MINING FINANCE PTY LTD	2.C PL	3,800,000	3,423,582
12776QA8	Corporate Bond Replication	2.BZ	121,000,000	16,633,762	10,546,214	03/31/2025	06/20/2030	CD SWAP	1,976,224	2,741,376	912810-SS-8	TREASURY BOND	1.A	14,657,538	7,804,838
12776QA8	Corporate Bond Replication	2.BZ		5,031,881	2,696,309			CD SWAP			912810-SS-8	TREASURY BOND	1.A	5,031,881	2,696,309
12776QA8	Corporate Bond Replication	2.BZ		3,823,187	2,042,576			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,823,187	2,042,576
12776QA8	Corporate Bond Replication	2.BZ		48,789,023	28,560,547			CD SWAP			912810-SU-3	TREASURY BOND	1.A	48,789,023	28,560,547
12776QA8	Corporate Bond Replication	2.BZ		50,778,491	32,167,969			CD SWAP			912810-SX-7	TREASURY BOND	1.A	50,778,491	32,167,969
06739GF#1	Corporate Bond Replication	2.B	90,000,000	95,527,861	51,089,821	04/03/2025	06/20/2030	CD SWAP	1,509,247	2,039,040	912810-SN-9	TREASURY BOND	1.A	94,018,614	49,050,781
17305AE*0	Corporate Bond Replication	2.B	56,000,000	13,696,862	12,117,227	04/04/2025	06/20/2030	CD SWAP	818,964	1,268,736	912803-EC-3	TREASURY STRIP (PRIN)	1.A	12,877,898	10,848,491
17305AE*0	Corporate Bond Replication	2.B		12,247,749	10,704,663			CD SWAP			912803-ED-1	TREASURY STRIP (PRIN)	1.A	12,247,749	10,704,663
17305AE*0	Corporate Bond Replication	2.B		34,740,243	15,352,296			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	34,740,243	15,352,296
61744AB88	Corporate Bond Replication	2.B	56,250,000	39,338,703	33,819,872	04/17/2025	06/20/2030	CD SWAP	705,228	1,274,400	912803-EC-3	TREASURY STRIP (PRIN)	1.A	38,633,475	32,545,472
61744AB88	Corporate Bond Replication	2.B		29,671,524	15,852,203			CD SWAP			912810-SS-8	TREASURY BOND	1.A	29,671,524	15,852,203

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
CDX33	Corporate Bond Replication	2.BZ	100,000,000	34,742,726	17,617,896	04/17/2025	06/20/2030	CD SWAP	1,239,877	2,265,600	912803-FM-0	TREASURY STRIP	1.A	33,502,849	15,352,296
CDX33	Corporate Bond Replication	2.BZ		32,782,319	15,352,296			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	32,782,319	15,352,296
CDX33	Corporate Bond Replication	2.BZ		50,214,113	24,525,391			CD SWAP			912810-SN-9	TREASURY BOND	1.A	50,214,113	24,525,391
61744AC*9	Corporate Bond Replication	2.B	56,250,000	55,147,658	28,001,615	04/22/2025	06/20/2030	CD SWAP	692,785	1,274,400	912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,454,873	26,727,215
61744AC*9	Corporate Bond Replication	2.B		2,326,451	1,257,031			CD SWAP			912810-SP-4	TREASURY BOND	1.A	2,326,451	1,257,031
779926B#0	Corporate Bond Replication	2.B	125,000,000	33,656,491	17,570,204	04/29/2025	06/20/2030	CD SWAP	1,685,620	2,832,000	912803-FM-0	TREASURY STRIP	1.A	31,970,871	14,738,204
779926B#0	Corporate Bond Replication	2.B		28,023,535	14,666,548			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	28,023,535	14,666,548
779926B#0	Corporate Bond Replication	2.B		17,962,110	9,386,591			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	17,962,110	9,386,591
779926B#0	Corporate Bond Replication	2.B		33,670,446	17,599,858			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	33,670,446	17,599,858
779926B#0	Corporate Bond Replication	2.B		21,724,402	9,978,992			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	21,724,402	9,978,992
CDX23	Corporate Bond Replication	2.BZ	75,000,000	49,817,018	36,857,403	05/02/2025	06/20/2030	CD SWAP	1,021,712	1,699,200	912810-RS-9	TREASURY BOND	1.A	48,795,306	35,158,203
CDX23	Corporate Bond Replication	2.BZ		9,259,275	5,002,984			CD SWAP			912810-SP-4	TREASURY BOND	1.A	9,259,275	5,002,984
CDX23	Corporate Bond Replication	2.BZ		19,151,237	16,518,750			CD SWAP			912810-TR-9	UNITED STATES TREASURY	1.A	19,151,237	16,518,750
CDX25	Structured Credit fixed Bond Replication	2.BZ	75,000,000	83,887,020	45,353,770	05/06/2025	06/20/2030	CD SWAP	1,168,459	1,699,200	912810-SL-3	TREASURY BOND	1.A	82,718,562	43,654,570
CDX38	Structured Credit fixed Bond Replication	2.BZ	50,000,000	51,996,234	33,300,769	07/29/2025	06/20/2030	CD SWAP	1,064,383	1,132,800	912810-SX-7	TREASURY BOND	1.A	50,931,851	32,167,969
CDX39	Corporate Bond Replication	2.BZ	50,000,000	4,434,157	2,971,098	08/04/2025	06/20/2030	CD SWAP	981,845	1,132,800	912810-SS-8	TREASURY BOND	1.A	3,452,313	1,838,298
CDX39	Corporate Bond Replication	2.BZ		46,820,229	26,828,125			CD SWAP			912810-SS-8	TREASURY BOND	1.A	46,820,229	26,828,125
CDX42	Corporate Bond Replication	2.BZ	48,000,000	49,607,713	26,228,113	08/15/2025	06/20/2030	CD SWAP	1,033,762	1,087,488	912810-SP-4	TREASURY BOND	1.A	48,573,951	25,140,625
CDX41	Corporate Bond Replication	2.BZ	57,000,000	33,329,683	16,643,688	09/03/2025	06/20/2030	CD SWAP	1,174,580	1,291,392	912803-FM-0	TREASURY STRIP	1.A	32,155,103	15,352,296
CDX41	Corporate Bond Replication	2.BZ		12,759,283	7,323,242			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	12,759,283	7,323,242
CDX41	Corporate Bond Replication	2.BZ		4,919,232	2,929,297			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	4,919,232	2,929,297
CDX41	Corporate Bond Replication	2.BZ		8,745,332	5,217,078			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	8,745,332	5,217,078
38141GQ*8	Corporate Bond Replication	2.B	46,500,000	65,285,566	30,523,926	04/02/2025	06/20/2035	CD SWAP	11,704	433,427	912803-FM-0	TREASURY STRIP	1.A	65,273,861	30,090,499
06739GF@3	Corporate Bond Replication	2.B	74,500,000	16,229,072	9,366,338	04/02/2025	06/20/2035	CD SWAP	(2,690)	694,415	912810-SS-8	TREASURY BOND	1.A	16,231,761	8,671,923
06739GF@3	Corporate Bond Replication	2.B		50,442,363	26,399,786			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	50,442,363	26,399,786
06051AC#7	Corporate Bond Replication	2.B	75,085,715	25,430,664	14,193,098	04/16/2025	06/20/2035	CD SWAP	(383,344)	699,874	912803-FV-0	TREASURY STRIP (PRIN)	1.A	25,814,009	13,493,224
06051AC#7	Corporate Bond Replication	2.B		29,208,272	16,133,203			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	29,208,272	16,133,203
06051AC#7	Corporate Bond Replication	2.B		651,401	351,969			CD SWAP			912810-SP-4	TREASURY BOND	1.A	651,401	351,969
06051AC#7	Corporate Bond Replication	2.B		1,442,400	779,359			CD SWAP			912810-SP-4	TREASURY BOND	1.A	1,442,400	779,359
06051AC#7	Corporate Bond Replication	2.B		46,928,599	24,525,391			CD SWAP			912810-SN-9	TREASURY BOND	1.A	46,928,599	24,525,391
06051AC#7	Corporate Bond Replication	2.B		47,067,776	24,525,391			CD SWAP			912810-SN-9	TREASURY BOND	1.A	47,067,776	24,525,391
06739GJ@9	Corporate Bond Replication	2.B	56,250,000	27,009,573	15,190,854	04/17/2025	06/20/2035	CD SWAP	(285,682)	524,306	912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,295,255	14,666,548
06739GJ@9	Corporate Bond Replication	2.B		12,981,597	7,014,234			CD SWAP			912810-SP-4	TREASURY BOND	1.A	12,981,597	7,014,234
06739GJ@9	Corporate Bond Replication	2.B		26,793,891	14,267,197			CD SWAP			912810-SS-8	TREASURY BOND	1.A	26,793,891	14,267,197
CDX27	Corporate Bond Replication	2.BZ	56,250,000	36,171,679	15,876,602	04/22/2025	06/20/2035	CD SWAP	(292,863)	524,306	912803-FM-0	TREASURY STRIP	1.A	36,464,542	15,352,296
CDX27	Corporate Bond Replication	2.BZ		10,000,000	4,905,078			CD SWAP			912810-SN-9	TREASURY BOND	1.A	10,000,000	4,905,078
CDX27	Corporate Bond Replication	2.BZ		10,000,000	4,905,078			CD SWAP			912810-SN-9	TREASURY BOND	1.A	10,000,000	4,905,078
38141GQ#4	Corporate Bond Replication	2.B	125,000,000	29,640,275	15,880,359	04/29/2025	06/20/2035	CD SWAP	(359,725)	1,165,125	912810-SN-9	TREASURY BOND	1.A	30,000,000	14,715,234
38141GQ#4	Corporate Bond Replication	2.B		49,374,106	24,525,391			CD SWAP			912810-SN-9	TREASURY BOND	1.A	49,374,106	24,525,391
38141GQ#4	Corporate Bond Replication	2.B		48,959,612	24,525,391			CD SWAP			912810-SN-9	TREASURY BOND	1.A	48,959,612	24,525,391
61744AC@7	Corporate Bond Replication	2.B	25,000,000	49,739,760	29,525,994	05/01/2025	06/20/2035	CD SWAP	(109,272)	233,025	912810-SZ-2	TREASURY BOND	1.A	49,849,032	29,292,969
CDX24	Corporate Bond Replication	2.BZ	50,000,000	36,249,519	18,284,193	05/02/2025	06/20/2035	CD SWAP	(144,139)	466,050	912803-FT-5	TREASURY STRIP (PRIN)	1.A	36,393,658	17,818,143
CDX24	Corporate Bond Replication	2.BZ		35,943,896	17,818,143			CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,943,896	17,818,143
CDX32	Corporate Bond Replication	2.BZ	25,000,000	2,573,807	1,626,932	05/06/2025	06/20/2035	CD SWAP	(27,517)	233,025	912810-SS-8	TREASURY BOND	1.A	2,601,324	1,393,907
CDX32	Corporate Bond Replication	2.BZ		1,976,467	1,055,947			CD SWAP			912810-SS-8	TREASURY BOND	1.A	1,976,467	1,055,947
CDX32	Corporate Bond Replication	2.BZ		21,363,625	11,447,561			CD SWAP			912810-SS-8	TREASURY BOND	1.A	21,363,625	11,447,561
CDX31	Corporate Bond Replication	2.BZ	25,000,000	25,783,482	16,317,010	05/06/2025	06/20/2035	CD SWAP	(27,517)	233,025	912810-SX-7	TREASURY BOND	1.A	25,810,999	16,083,985
CDX36	Corporate Bond Replication	2.BZ	70,914,285	72,311,683	31,365,583	04/16/2025	06/20/2035	CD SWAP	(349,546)	660,992	912803-FM-0	TREASURY STRIP	1.A	72,661,229	30,704,591
CDX36	Corporate Bond Replication	2.BZ		75,619,437	42,925,000			CD SWAP			912810-SS-8	TREASURY BOND	1.A	75,619,437	42,925,000
CDX26	Corporate Bond Replication	2.BZ	50,000,000	74,883,953	43,391,050	05/07/2025	06/20/2035	CD SWAP	(28,413)	466,050	912810-SS-8	TREASURY BOND	1.A	74,912,366	42,925,000
CDX29	Corporate Bond Replication	2.BZ	50,000,000	52,802,313	28,678,506	04/24/2025	06/20/2035	CD SWAP	(180,868)	466,050	912810-SS-8	TREASURY BOND	1.A	52,983,180	28,212,456
CDX46	Corporate Bond Replication	2.BZ	29,000,000	36,207,381	15,560,957	09/26/2025	12/20/2035	CD SWAP	183,251	208,661	912803-FM-0	TREASURY STRIP	1.A	36,024,130	15,352,296
CDX45	Corporate Bond Replication	2.BZ	29,500,000	32,117,907	15,564,555	09/29/2025	12/20/2035	CD SWAP	194,973	212,259	912803-FM-0	TREASURY STRIP	1.A	31,922,934	15,352,296
CDX48	Corporate Bond Replication	2.BZ	85,000,000	96,043,168	54,267,844	09/25/2025	12/20/2035	CD SWAP	573,168	611,594	912810-SS-8	TREASURY BOND	1.A	95,470,000	53,656,250
CDX47	Corporate Bond Replication	2.BZ	61,500,000	35,832,001	15,794,802	10/01/2025	12/20/2035	CD SWAP	412,938	442,506	912803-FM-0	TREASURY STRIP	1.A	35,419,063	15,352,296

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
CDX47	Corporate Bond Replication	2.BZ		39,050,324	20,924,864			CD SWAP			912810-SS-8	TREASURY BOND	1.A	39,050,324	20,924,864
06051AA#9	Corporate Bond Replication	1.C	200,000,000	912,642	(13,896,846)	04/04/2022	03/10/2032	CD SWAP		(14,822,633)	03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	912,642	925,787
06051AA#9	Corporate Bond Replication	1.C		25,250,000	25,272,725			CD SWAP			12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000	25,272,725
06051AA#9	Corporate Bond Replication	1.C		4,500,000	4,506,840			CD SWAP			12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	4,500,000	4,506,840
06051AA#9	Corporate Bond Replication	1.C		11,176,230	11,272,492			CD SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	11,176,230	11,272,492
06051AA#9	Corporate Bond Replication	1.C		893,093	901,799			CD SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	893,093	901,799
06051AA#9	Corporate Bond Replication	1.C		893,087	901,799			CD SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	893,087	901,799
06051AA#9	Corporate Bond Replication	1.C		2,496,973	2,503,000			CD SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,496,973	2,503,000
06051AA#9	Corporate Bond Replication	1.C		8,500,000	8,510,200			CD SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000	8,510,200
06051AA#9	Corporate Bond Replication	1.C		5,000,000	5,008,551			CD SWAP			13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000	5,008,551
06051AA#9	Corporate Bond Replication	1.C		10,000,000	10,007,121			CD SWAP			15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000	10,007,121
06051AA#9	Corporate Bond Replication	1.C		3,500,000	3,509,520			CD SWAP			15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000	3,509,520
06051AA#9	Corporate Bond Replication	1.C		1,500,000	1,502,147			CD SWAP			15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000	1,502,147
06051AA#9	Corporate Bond Replication	1.C		875,000	877,294			CD SWAP			675930-AC-5	OCTAGON 59 LTD OCT59_2022-1	1.A FE	875,000	877,294
06051AA#9	Corporate Bond Replication	1.C		625,000	625,781			CD SWAP			675930-AE-1	OCTAGON 59 LTD OCT59_2022-1	1.C FE	625,000	625,781
06051AA#9	Corporate Bond Replication	1.C		875,000	876,389			CD SWAP			675930-AG-6	OCTAGON 59 LTD OCT59_2022-1	1.F FE	875,000	876,389
06051AA#9	Corporate Bond Replication	1.C		10,000,000	10,017,372			CD SWAP			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000	10,017,372
06051AA#9	Corporate Bond Replication	1.C		2,500,000	2,505,125			CD SWAP			70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000	2,505,125
06051AA#9	Corporate Bond Replication	1.C		1,450,000	1,452,179			CD SWAP			70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000	1,452,179
06051AA#9	Corporate Bond Replication	1.C		3,007,665	3,039,729			CD SWAP			75888E-AA-6	REGATTA XIX FUNDING LTD REG19_22-1A	1.A FE	3,007,665	3,039,729
06051AA#9	Corporate Bond Replication	1.C		7,500,000	7,506,740			CD SWAP			75888E-AA-6	REGATTA XIX FUNDING LTD REG19_22-1A	1.A FE	7,500,000	7,506,740
06051AA#9	Corporate Bond Replication	1.C		3,500,000	3,510,535			CD SWAP			75888E-AG-3	REGATTA XIX FUNDING LTD REG19_22-1A	1.C FE	3,500,000	3,510,535
06051AA#9	Corporate Bond Replication	1.C		27,500,000	27,530,880			CD SWAP			83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	27,500,000	27,530,880
06051AA#9	Corporate Bond Replication	1.C		4,750,000	4,760,164			CD SWAP			83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	4,750,000	4,760,164
06051AA#9	Corporate Bond Replication	1.C		2,130,107	2,160,789			CD SWAP			03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	2,130,107	2,160,789
06051AA#9	Corporate Bond Replication	1.C		1,177,570	1,204,929			CD SWAP			03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	1,177,570	1,204,929
06051AA#9	Corporate Bond Replication	1.C		8,100,000	8,133,273			CD SWAP			03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	8,100,000	8,133,273
06051AA#9	Corporate Bond Replication	1.C		1,200,000	1,196,654			CD SWAP			03666L-AQ-5	ANTARES CLO ANTR_20-1A	1.C FE	1,200,000	1,196,654
06051AA#9	Corporate Bond Replication	1.C		22,500,000	22,516,808			CD SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	22,500,000	22,516,808
06051AA#9	Corporate Bond Replication	1.C		21,600,000	21,622,719			CD SWAP			04016D-AS-4	ARES CLO LTD ARES_16-41A	1.A FE	21,600,000	21,622,719
06051AA#9	Corporate Bond Replication	1.C		4,017,000	4,023,427			CD SWAP			04016D-AU-9	ARES CLO LTD ARES_16-41A	1.C FE	4,017,000	4,023,427
06051AA#9	Corporate Bond Replication	1.C		2,700,000	2,706,257			CD SWAP			12511A-AA-2	CBAM_20-13A-A	1.A FE	2,700,000	2,706,257
06051AA#9	Corporate Bond Replication	1.C		1,800,000	1,802,700			CD SWAP			12511A-AC-8	CBAM LTD CBAM_2020-13A	1.C FE	1,800,000	1,802,700
06051AA#9	Corporate Bond Replication	1.C		11,900,000	11,910,493			CD SWAP			46090X-AA-9	INVESCO CLO LTD IVZ_21-1A	1.A FE	11,900,000	11,910,493
06051AA#9	Corporate Bond Replication	1.C		2,000,000	2,001,000			CD SWAP			46090X-AE-1	INVESCO CLO LTD IVZ_21-1A	1.C FE	2,000,000	2,001,000
06051AA#9	Corporate Bond Replication	1.C		1,300,000	1,299,505			CD SWAP			55280H-BA-4	MCF CLO LLC MCFCL_2014-1A	1.F FE	1,300,000	1,299,505
06051AA#9	Corporate Bond Replication	1.C		15,400,000	15,406,533			CD SWAP			67592R-AA-1	OCT53_21-1A	1.A FE	15,400,000	15,406,533
06051AA#9	Corporate Bond Replication	1.C		7,700,000	7,693,839			CD SWAP			67592R-AC-7	OCT53_21-1A	1.C FE	7,700,000	7,693,839
06051AA#9	Corporate Bond Replication	1.C		2,575,000	2,576,082			CD SWAP			70017K-AN-9	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.C FE	2,575,000	2,576,082
06051AA#9	Corporate Bond Replication	1.C		1,724,800	1,729,560			CD SWAP			00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	1,724,800	1,729,560
06051AA#9	Corporate Bond Replication	1.C		7,636,667	7,657,743			CD SWAP			00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	7,636,667	7,657,743
17305AB#9	Corporate Bond Replication	1.A	100,000,000	20,800,000	8,465,307	08/31/2023	08/31/2031	CD SWAP		(12,376,894)	03666B-AA-2	ANTARES CLO LTD ANTR_21-1A	1.A FE	20,800,000	20,842,201
17305AB#9	Corporate Bond Replication	1.A		2,400,000	2,405,130			CD SWAP			03666B-AC-8	ANTARES CLO LTD ANTR_21-1A	1.A FE	2,400,000	2,405,130
17305AB#9	Corporate Bond Replication	1.A		6,900,000	6,913,607			CD SWAP			55280H-AW-7	MCF CLO LLC MCFCL_2014-1A	1.A FE	6,900,000	6,913,607
17305AB#9	Corporate Bond Replication	1.A		1,900,000	1,894,957			CD SWAP			55280H-AY-3	MCF CLO LLC MCFCL_2014-1A	1.C FE	1,900,000	1,894,957
17305AB#9	Corporate Bond Replication	1.A		14,040,000	14,064,177			CD SWAP			70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.A FE	14,040,000	14,064,177
17305AB#9	Corporate Bond Replication	1.A		4,698,944	4,704,992			CD SWAP			81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A	1.A FE	4,698,944	4,704,992

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
17305AB#9	Corporate Bond Replication	1.A		2,575,000	2,574,820			CD SWAP			81883M-AN-3	SHACKLETON CLO LTD SHACK_19-15A	1.C FE	2,575,000	2,574,820
17305AB#9	Corporate Bond Replication	1.A		420,000	420,640			CD SWAP			87248T-AL-9	TICP CLO LTD TICP_17-7A	1.A FE	420,000	420,640
17305AB#9	Corporate Bond Replication	1.A		7,636,667	7,670,953			CD SWAP			00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	7,636,667	7,670,953
17305AB#9	Corporate Bond Replication	1.A		53,373,333	53,571,994			CD SWAP			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	53,373,333	53,571,994
61744AB*0	Corporate Bond Replication	2.BZ	225,000,000	4,607,343	(453,704)	07/10/2025	07/10/2035	CD SWAP	207,343	(3,798,123)	03842*-BS-4	AQUA PENNSYLVANIA INC	1.F	4,400,000	3,344,419
61744AB*0	Corporate Bond Replication	2.BZ		2,700,000	2,598,835			CD SWAP			03842*-CE-4	AQUA PENNSYLVANIA INC	1.F	2,700,000	2,598,835
61744AB*0	Corporate Bond Replication	2.BZ		3,780,000	2,211,069			CD SWAP			130789-#B-6	CALIFORNIA WATER SERVICE COMPANY	1.D	3,780,000	2,211,069
61744AB*0	Corporate Bond Replication	2.BZ		18,966,000	14,577,119			CD SWAP			130789-Y#-1	CALIFORNIA WATER SERVICE COMPANY	1.D	18,966,000	14,577,119
61744AB*0	Corporate Bond Replication	2.BZ		4,600,000	4,478,706			CD SWAP			266228-G#-6	DUQUESNE LIGHT COMPANY	1.F FE	4,600,000	4,478,706
61744AB*0	Corporate Bond Replication	2.BZ		62,000,000	38,780,971			CD SWAP			578454-A#-7	MAYO CLINIC	1.C	62,000,000	38,780,971
61744AB*0	Corporate Bond Replication	2.BZ		2,500,000	1,799,042			CD SWAP			645869-F#-0	NEW JERSEY NATURAL GAS CO	1.E	2,500,000	1,799,042
61744AB*0	Corporate Bond Replication	2.BZ		2,000,000	1,160,058			CD SWAP			645869-H@-0	NEW JERSEY NATURAL GAS CO	1.E	2,000,000	1,160,058
61744AB*0	Corporate Bond Replication	2.BZ		12,700,000	7,461,060			CD SWAP			645869-J*-0	NEW JERSEY NATURAL GAS CO	1.E	12,700,000	7,461,060
61744AB*0	Corporate Bond Replication	2.BZ		5,000,000	2,819,376			CD SWAP			665228-J*-4	NORTHERN ILLINOIS GAS COMPANY	1.D	5,000,000	2,819,376
61744AB*0	Corporate Bond Replication	2.BZ		3,500,000	2,092,604			CD SWAP			665228-L*-1	NORTHERN ILLINOIS GAS COMPANY	1.D	3,500,000	2,092,604
61744AB*0	Corporate Bond Replication	2.BZ		5,400,000	5,407,893			CD SWAP			736508-V#-6	PORTLAND GENERAL ELECTRIC COMP	1.F	5,400,000	5,407,893
61744AB*0	Corporate Bond Replication	2.BZ		30,000,000	17,752,220			CD SWAP			864688-AL-6	VEOLIA UTILITY RESOURCES LLC	1.F	30,000,000	17,752,220
61744AB*0	Corporate Bond Replication	2.BZ		8,400,000	6,280,322			CD SWAP			955278-C#-1	WEST PENN POWER COMPANY	1.F	8,400,000	6,280,322
61744AB*0	Corporate Bond Replication	2.BZ		55,000,000	33,308,949			CD SWAP			984588-AA-7	YALE NEW HAVEN HEALTH OBLIGATED GR	1.E	55,000,000	33,308,949
61744AB*0	Corporate Bond Replication	2.BZ		14,403,000	16,077,866			CD SWAP			85449@-AA-6	STANISLAUS REGIONAL HOUSING AUTHOR	1.E	14,403,000	16,077,866
FREPL2	Floating Rate Bond Replication	1.DZ	267,000,000	12,600,000	8,837,414	08/08/2025	08/08/2034	IR SWAP		(795,045)	03842*-BR-6	AQUA PENNSYLVANIA INC	1.F	12,600,000	9,632,459
FREPL2	Floating Rate Bond Replication	1.DZ		6,250,000	4,993,723			IR SWAP			557497-J*-6	MADISON GAS AND ELECTRIC CO	1.E	6,250,000	4,993,723
FREPL2	Floating Rate Bond Replication	1.DZ		94,000,000	61,759,395			IR SWAP			578454-B@-8	MAYO CLINIC	1.C	94,000,000	61,759,395
FREPL2	Floating Rate Bond Replication	1.DZ		13,483,032	15,530,086			IR SWAP			64824*-AA-8	NEW PROVIDENCE LEASE-BACKED TRUST	1.E PL	13,483,032	15,530,086
FREPL2	Floating Rate Bond Replication	1.DZ		3,000,000	2,306,179			IR SWAP			709068-C@-7	PENNSYLVANIA POWER COMPANY	1.F	3,000,000	2,306,179
FREPL2	Floating Rate Bond Replication	1.DZ		70,500,000	48,581,583			IR SWAP			811042-B*-0	SCRIPPS HEALTH OBLIGATED GROUP	1.D	70,500,000	48,581,583
FREPL2	Floating Rate Bond Replication	1.DZ		14,700,000	15,821,014			IR SWAP			19207@-AA-7	16-63 CODY AVENUE HOUSING FUND DEV	1.C Z	14,700,000	15,821,014
FREPL2	Floating Rate Bond Replication	1.DZ		32,759,887	36,564,833			IR SWAP			22406@-AA-0	2134 COYLE HDFC	1.C	32,759,887	36,564,833
FREPL2	Floating Rate Bond Replication	1.DZ		28,500,000	30,748,156			IR SWAP			74363@-AA-2	PROSPECT LAKE WATER HOLDCO LP	1.G PL	28,500,000	30,748,156
FREPL3	Floating Rate Bond Replication	1.EZ	208,000,000	4,700,000	1,583,319	08/21/2025	08/21/2034	IR SWAP		(1,964,588)	03842*-AX-4	AQUA PENNSYLVANIA INC	1.F	4,700,000	3,547,907
FREPL3	Floating Rate Bond Replication	1.EZ		3,900,000	3,007,143			IR SWAP			03842*-BA-3	AQUA PENNSYLVANIA INC	1.F	3,900,000	3,007,143
FREPL3	Floating Rate Bond Replication	1.EZ		3,900,000	2,969,322			IR SWAP			03842*-BB-1	AQUA PENNSYLVANIA INC	1.F	3,900,000	2,969,322
FREPL3	Floating Rate Bond Replication	1.EZ		3,200,000	2,492,244			IR SWAP			03842*-BC-9	AQUA PENNSYLVANIA INC	1.F	3,200,000	2,492,244
FREPL3	Floating Rate Bond Replication	1.EZ		1,900,000	1,470,259			IR SWAP			03842*-BD-7	AQUA PENNSYLVANIA INC	1.F	1,900,000	1,470,259
FREPL3	Floating Rate Bond Replication	1.EZ		1,900,000	1,452,115			IR SWAP			03842*-BE-5	AQUA PENNSYLVANIA INC	1.F	1,900,000	1,452,115
FREPL3	Floating Rate Bond Replication	1.EZ		4,500,000	4,438,112			IR SWAP			03842*-CD-6	AQUA PENNSYLVANIA INC	1.F	4,500,000	4,438,112
FREPL3	Floating Rate Bond Replication	1.EZ		19,005,748	18,308,267			IR SWAP			20377@-AA-9	COMMUNITY EDUCATION BUILDING CORP	1.C	19,005,748	18,308,267
FREPL3	Floating Rate Bond Replication	1.EZ		11,200,000	9,580,512			IR SWAP			207796-B@-1	CONNECTICUT WATER COMPANY	1.G	11,200,000	9,580,512
FREPL3	Floating Rate Bond Replication	1.EZ		4,000,000	2,992,100			IR SWAP			266228-F@-9	DUQUESNE LIGHT COMPANY	1.F	4,000,000	2,992,100
FREPL3	Floating Rate Bond Replication	1.EZ		10,360,000	10,857,683			IR SWAP			37362@-AD-4	GEORGIA TRANSMISSION CORP	1.E	10,360,000	10,857,683
FREPL3	Floating Rate Bond Replication	1.EZ		6,000,000	6,035,893			IR SWAP			40500#-AM-9	H-E-B LP	1.F Z	6,000,000	6,035,893
FREPL3	Floating Rate Bond Replication	1.EZ		21,500,000	18,425,178			IR SWAP			45784*-AA-5	INSTITUTE FOR ADVANCED STUDY	1.A	21,500,000	18,425,178
FREPL3	Floating Rate Bond Replication	1.EZ		8,737,714	9,160,805			IR SWAP			46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP	1.C	8,737,714	9,160,805
FREPL3	Floating Rate Bond Replication	1.EZ		7,250,000	5,906,692			IR SWAP			557497-H#-4	MADISON GAS AND ELECTRIC CO	1.E	7,250,000	5,906,692
FREPL3	Floating Rate Bond Replication	1.EZ		3,000,000	2,260,245			IR SWAP			62676#-AA-7	MURPHYS BOWL LLC	1.F PL	3,000,000	2,260,245
FREPL3	Floating Rate Bond Replication	1.EZ		5,500,000	4,143,783			IR SWAP			62676#-AA-7	MURPHYS BOWL LLC	1.F PL	5,500,000	4,143,783
FREPL3	Floating Rate Bond Replication	1.EZ		4,000,000	3,056,681			IR SWAP			62676#-AB-5	MURPHYS BOWL LLC	1.F PL	4,000,000	3,056,681
FREPL3	Floating Rate Bond Replication	1.EZ		5,500,000	5,566,020			IR SWAP			665228-M*-0	NORTHERN ILLINOIS GAS COMPANY	1.D	5,500,000	5,566,020
FREPL3	Floating Rate Bond Replication	1.EZ		7,466,667	6,073,842			IR SWAP			705322-B*-5	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	7,466,667	6,073,842

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
FREPL3	Floating Rate Bond Replication	1.EZ		56,840,000	59,322,759			IR SWAP			705322-B@-3	PEDERNALES ELECTRIC COOP INC	1.D	56,840,000	59,322,759
FREPL3	Floating Rate Bond Replication	1.EZ		4,300,000	4,380,623			IR SWAP			736508-V@-8	PORTLAND GENERAL ELECTRIC COMP	1.F	4,300,000	4,380,623
FREPL3	Floating Rate Bond Replication	1.EZ		13,730,824	13,973,483			IR SWAP			75916#-AB-7	92-54 QB HOUSING DEV FUND CORP	1.E PL	13,730,824	13,973,483
FREPL3	Floating Rate Bond Replication	1.EZ		7,000,000	6,248,706			IR SWAP			798237-M@-9	SAN JOSE WATER CO	1.F	7,000,000	6,248,706
FREPL3	Floating Rate Bond Replication	1.EZ		40,000,000	43,325,504			IR SWAP			902691-E*-1	UGI UTILITIES INC	1.G	40,000,000	43,325,504
FREPL3	Floating Rate Bond Replication	1.EZ		7,000,000	7,614,040			IR SWAP			938837-D@-7	WASHINGTON GAS LIGHT COMPANY	1.G	7,000,000	7,614,040
FREPL4	Floating Rate Bond Replication	1.FZ	163,000,000	18,100,000	13,487,724	09/04/2025	09/04/2034	IR SWAP		(692,962)	03842*-BQ-8	AQUA PENNSYLVANIA INC	1.F	18,100,000	14,180,686
FREPL4	Floating Rate Bond Replication	1.FZ		11,000,000	11,643,393			IR SWAP			03028P-N*-3	AMERICAN TRANSMISSION COMPANY LLC	1.G	11,000,000	11,643,393
FREPL4	Floating Rate Bond Replication	1.FZ		44,632,000	47,481,673			IR SWAP			17655*-AA-0	CITIZENS S-LINE TRANSMISSION LLC	1.F PL	44,632,000	47,481,673
FREPL4	Floating Rate Bond Replication	1.FZ		2,200,000	2,188,731			IR SWAP			207796-C*-2	CONNECTICUT WATER CO	1.G	2,200,000	2,188,731
FREPL4	Floating Rate Bond Replication	1.FZ		25,000,000	25,650,564			IR SWAP			286857-J*-9	ELIZABETHTOWN GAS CO	1.F FE	25,000,000	25,650,564
FREPL4	Floating Rate Bond Replication	1.FZ		15,000,000	15,383,689			IR SWAP			286857-J@-7	ELIZABETHTOWN GAS CO	1.F	15,000,000	15,383,689
FREPL4	Floating Rate Bond Replication	1.FZ		13,800,000	14,222,985			IR SWAP			645869-L*-7	NEW JERSEY NATURAL GAS CO	1.E	13,800,000	14,222,985
FREPL4	Floating Rate Bond Replication	1.FZ		13,000,000	12,932,425			IR SWAP			798237-M#-7	SAN JOSE WATER CO	1.F	13,000,000	12,932,425
FREPL4	Floating Rate Bond Replication	1.FZ		20,800,000	19,580,195			IR SWAP			938837-D#-5	WASHINGTON GAS LIGHT COMPANY	1.G	20,800,000	19,580,195
FREPL5	Floating Rate Bond Replication	1.EZ	155,000,000	6,200,000	5,025,751	09/08/2025	09/08/2032	IR SWAP		370,881	266228-E*-2	DUQUESNE LIGHT COMPANY	1.F	6,200,000	4,654,870
FREPL5	Floating Rate Bond Replication	1.EZ		10,250,000	7,543,363			IR SWAP			450319-B#-4	ITC MIDWEST LLC	1.E	10,250,000	7,543,363
FREPL5	Floating Rate Bond Replication	1.EZ		5,750,000	3,545,461			IR SWAP			59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION CO 108 ST. EDWARDS HOUSING DEVELOPMEN	1.E	5,750,000	3,545,461
FREPL5	Floating Rate Bond Replication	1.EZ		16,046,408	17,498,499			IR SWAP			85239@-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN	1.E PL	16,046,408	17,498,499
FREPL5	Floating Rate Bond Replication	1.EZ		1,181,422	1,288,333			IR SWAP			85239@-AB-8		1.E PL	1,181,422	1,288,333
FREPL5	Floating Rate Bond Replication	1.EZ		9,400,000	9,468,950			IR SWAP			03028P-N#-9	AMERICAN TRANSMISSION COMPANY LLC	1.G	9,400,000	9,468,950
FREPL5	Floating Rate Bond Replication	1.EZ		29,500,000	36,233,312			IR SWAP			09735@-AA-9	BOHANNON JEFFERSON ASSOCIATES LP	1.D Z	29,500,000	36,233,312
FREPL5	Floating Rate Bond Replication	1.EZ		49,875,000	47,477,062			IR SWAP			130789-#C-4	CALIFORNIA WATER SERVICE CO	1.D	49,875,000	47,477,062
FREPL5	Floating Rate Bond Replication	1.EZ		6,400,000	7,028,558			IR SWAP			56081*-AM-6	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	6,400,000	7,028,558
FREPL5	Floating Rate Bond Replication	1.EZ		6,800,000	6,985,953			IR SWAP			605417-C#-9	MISSISSIPPI POWER COMPANY	1.G	6,800,000	6,985,953
FREPL5	Floating Rate Bond Replication	1.EZ		4,000,000	4,186,187			IR SWAP			882884-J@-9	TEXAS-NEW MEXICO POWER CO	1.F	4,000,000	4,186,187
FREPL5	Floating Rate Bond Replication	1.EZ		10,000,000	10,056,554			IR SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1.F	10,000,000	10,056,554
FREPL6	Floating Rate Bond Replication	1.EZ	207,000,000	15,024,060	18,689,069	09/10/2025	09/10/2029	IR SWAP		1,378,770	00623#-AA-1	2332 AND 2250 ACP HOUSING DEVELOPM	1.B	15,024,060	17,310,299
FREPL6	Floating Rate Bond Replication	1.EZ		35,597,500	37,902,555			IR SWAP			24879@-AE-6	DENTON COUNTY ELECTRIC COOPERATIVE	1.D FE	35,597,500	37,902,555
FREPL6	Floating Rate Bond Replication	1.EZ		29,800,000	31,304,330			IR SWAP			25755*-AB-0	DOMINION UTILITY PRIVATIZATION	1.D	29,800,000	31,304,330
FREPL6	Floating Rate Bond Replication	1.EZ		6,800,000	6,814,035			IR SWAP			266228-G@-8	DUQUESNE LIGHT COMPANY	1.F FE	6,800,000	6,814,035
FREPL6	Floating Rate Bond Replication	1.EZ		4,800,000	4,823,001			IR SWAP			40500#-AN-7	H-E-B LP	1.F Z	4,800,000	4,823,001
FREPL6	Floating Rate Bond Replication	1.EZ		19,816,667	20,713,030			IR SWAP			84055*-AF-5	SOUTH TEXAS ELECTRIC COOP INC	1.F	19,816,667	20,713,030
FREPL6	Floating Rate Bond Replication	1.EZ		24,000,000	25,959,936			IR SWAP			92334*-AE-4	VEOLIA UTILITY RESOURCES LLC	1.F	24,000,000	25,959,936
FREPL6	Floating Rate Bond Replication	1.EZ		18,300,000	19,218,822			IR SWAP			040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP	1.E Z	18,300,000	19,218,822
FREPL6	Floating Rate Bond Replication	1.EZ		10,700,000	11,205,561			IR SWAP			05379B-E#-0	AVISTA CORPORATION	1.G Z	10,700,000	11,205,561
FREPL6	Floating Rate Bond Replication	1.EZ		16,270,125	17,312,104			IR SWAP			37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC	1.G PL	16,270,125	17,312,104
FREPL6	Floating Rate Bond Replication	1.EZ		7,200,000	7,338,871			IR SWAP			54233*-AJ-5	LONE STAR TRANSMISSION LLC	1.F PL	7,200,000	7,338,871
FREPL6	Floating Rate Bond Replication	1.EZ		7,100,000	7,195,315			IR SWAP			605417-C*-3	MISSISSIPPI POWER COMPANY	1.G	7,100,000	7,195,315
FREPL6	Floating Rate Bond Replication	1.EZ		12,000,000	11,312,978			IR SWAP			684065-E#-8	ORANGE AND ROCKLAND UTILITIES INC	1.G	12,000,000	11,312,978
FREPL7	Floating Rate Bond Replication	2.AZ	44,500,000	4,216,747	4,650,339	09/11/2025	09/11/2033	IR SWAP		397,269	12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	2.B	4,216,747	4,253,070
FREPL7	Floating Rate Bond Replication	2.AZ		1,446,930	1,459,394			IR SWAP			12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	2.B	1,446,930	1,459,394
FREPL7	Floating Rate Bond Replication	2.AZ		40,000,000	41,780,171			IR SWAP			62425@-AA-3	MOUNTAIN PEAK POWER LLC	2.A PL	40,000,000	41,780,171
FREPL8	Floating Rate Bond Replication	1.DZ	213,000,000	4,800,000	5,634,477	09/12/2025	09/12/2032	IR SWAP		2,287,769	02361@-AC-1	AMEREN TRANSMISSION COMPANY OF ILL	1.F	4,800,000	3,346,708
FREPL8	Floating Rate Bond Replication	1.DZ		70,000,000	66,784,389			IR SWAP			14351*-AC-0	CARNEGIE MELLON UNIVERSITY	1.B	70,000,000	66,784,389

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
FREPL8	Floating Rate Bond Replication	1.DZ		53,345,146	43,515,037			IR SWAP			14745*-AB-7	CASE WESTERN RESERVE UNIV	1.D	53,345,146	43,515,037
FREPL8	Floating Rate Bond Replication	1.DZ		34,000,000	21,523,596			IR SWAP			219207-A#-4	CORNELL UNIVERSITY	1.C	34,000,000	21,523,596
FREPL8	Floating Rate Bond Replication	1.DZ		12,500,000	11,538,593			IR SWAP			393154-T*-0	GREEN MOUNTAIN POWER CORPORATION	1.F	12,500,000	11,538,593
FREPL8	Floating Rate Bond Replication	1.DZ		2,500,000	2,125,287			IR SWAP			450319-D@-4	ITC MIDWEST LLC	1.E	2,500,000	2,125,287
FREPL8	Floating Rate Bond Replication	1.DZ		12,600,000	11,346,949			IR SWAP			62548L-A@-1	MULTICARE HEALTH SYSTEM	1.F FE	12,600,000	11,346,949
FREPL8	Floating Rate Bond Replication	1.DZ		10,400,000	9,399,863			IR SWAP			665789-A@-2	NORTHERN STATES POWER CO (WISCONSI	1.E	10,400,000	9,399,863
FREPL8	Floating Rate Bond Replication	1.DZ		6,700,000	5,979,844			IR SWAP			667655-B#-0	NORTHWEST NATURAL GAS COMPANY	1.F	6,700,000	5,979,844
FREPL8	Floating Rate Bond Replication	1.DZ		7,000,000	7,074,841			IR SWAP			736508-W#-5	PORTLAND GENERAL ELECTRIC COMP	1.F	7,000,000	7,074,841
FREPL9	Floating Rate Bond Replication	1.EZ	245,000,000	8,000,000	8,131,159	09/15/2025	09/15/2031	IR SWAP		2,499,641	05379B-C#-2	AVISTA CORPORATION	1.G	8,000,000	5,631,518
FREPL9	Floating Rate Bond Replication	1.EZ		6,500,000	5,571,551			IR SWAP			30042*-AC-1	EVERSOURCE GAS COMPANY OF MASSACHU	1.G	6,500,000	5,571,551
FREPL9	Floating Rate Bond Replication	1.EZ		5,300,000	5,337,816			IR SWAP			40500#-AL-1	H-E-B LP	1.F PL	5,300,000	5,337,816
FREPL9	Floating Rate Bond Replication	1.EZ		2,500,000	2,621,028			IR SWAP			557497-L#-9	MADISON GAS AND ELECTRIC COMPANY	1.E	2,500,000	2,621,028
FREPL9	Floating Rate Bond Replication	1.EZ		2,500,000	1,622,877			IR SWAP			59447#-AM-5	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	2,500,000	1,622,877
FREPL9	Floating Rate Bond Replication	1.EZ		39,400,000	25,188,156			IR SWAP			596680-C#-3	MIDDLESEX WATER COMPANY	1.E	39,400,000	25,188,156
FREPL9	Floating Rate Bond Replication	1.EZ		7,800,000	6,938,193			IR SWAP			649840-C#-0	NEW YORK STATE ELECTRIC & GAS CORP	1.G	7,800,000	6,938,193
FREPL9	Floating Rate Bond Replication	1.EZ		8,500,000	5,678,005			IR SWAP			67755#-AH-5	OHIO STATE ENERGY PARTNERS LLC	1.G PL	8,500,000	5,678,005
FREPL9	Floating Rate Bond Replication	1.EZ		9,200,000	5,828,597			IR SWAP			771367-D*-7	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	9,200,000	5,828,597
FREPL9	Floating Rate Bond Replication	1.EZ		17,800,000	13,401,261			IR SWAP			78646U-A*-0	SAFEHOLD OPERATING PARTNERSHIP LP	1.G PL	17,800,000	13,401,261
FREPL9	Floating Rate Bond Replication	1.EZ		38,500,000	24,745,862			IR SWAP			79781*-AN-9	SAN GABRIEL VALLEY WATER COMPANY	1.D	38,500,000	24,745,862
FREPL9	Floating Rate Bond Replication	1.EZ		17,500,000	15,343,525			IR SWAP			826418-C*-4	SIERRA PACIFIC POWER COMPANY	1.G	17,500,000	15,343,525
FREPL9	Floating Rate Bond Replication	1.EZ		955,977	972,797			IR SWAP			85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	1.C	955,977	972,797
FREPL9	Floating Rate Bond Replication	1.EZ		12,901,887	13,128,888			IR SWAP			85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	1.C	12,901,887	13,128,888
FREPL9	Floating Rate Bond Replication	1.EZ		4,770,000	4,040,770			IR SWAP			91475@-AC-7	UNIVERSITY OF ROCHESTER	1.D	4,770,000	4,040,770
FREPL9	Floating Rate Bond Replication	1.EZ		51,000,000	39,767,287			IR SWAP			92233#-AA-0	VASSAR COLLEGE	1.E	51,000,000	39,767,287
FREPL9	Floating Rate Bond Replication	1.EZ		12,000,000	7,538,548			IR SWAP			938837-C*-0	WASHINGTON GAS LIGHT COMPANY	1.G	12,000,000	7,538,548
FREPL10	Floating Rate Bond Replication	1.FZ	90,000,000	5,300,000	4,201,112	09/18/2025	09/18/2032	IR SWAP		918,414	05379B-E*-4	AVISTA CORPORATION	1.G	5,300,000	3,282,698
FREPL10	Floating Rate Bond Replication	1.FZ		3,000,000	1,906,674			IR SWAP			59447#-AL-7	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	3,000,000	1,906,674
FREPL10	Floating Rate Bond Replication	1.FZ		16,686,674	13,486,448			IR SWAP			61773*-AA-5	MORONGO TRANSMISSION LLC	1.G PL	16,686,674	13,486,448
FREPL10	Floating Rate Bond Replication	1.FZ		7,188,124	5,886,261			IR SWAP			61773*-AB-3	MORONGO TRANSMISSION LLC	1.G PL	7,188,124	5,886,261
FREPL10	Floating Rate Bond Replication	1.FZ		4,700,000	3,101,311			IR SWAP			67755#-AF-9	OHIO STATE ENERGY PARTNERS LLC	1.G PL	4,700,000	3,101,311
FREPL10	Floating Rate Bond Replication	1.FZ		1,560,000	1,195,171			IR SWAP			705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	1,560,000	1,195,171
FREPL10	Floating Rate Bond Replication	1.FZ		6,153,333	4,659,166			IR SWAP			705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	6,153,333	4,659,166
FREPL10	Floating Rate Bond Replication	1.FZ		16,200,000	11,134,955			IR SWAP			737679-C#-5	POTOMAC ELECTRIC POWER COMPANY	1.F	16,200,000	11,134,955
FREPL10	Floating Rate Bond Replication	1.FZ		29,400,000	20,306,498			IR SWAP			798237-L#-8	SAN JOSE WATER COMPANY	1.F	29,400,000	20,306,498
FREPL11	Floating Rate Bond Replication	1.FZ	75,000,000	5,300,000	4,131,572	09/19/2025	09/19/2035	IR SWAP		848,874	05379B-E*-4	AVISTA CORPORATION	1.G	5,300,000	3,282,698
FREPL11	Floating Rate Bond Replication	1.FZ		8,100,000	5,197,271			IR SWAP			130789-#A-8	CALIFORNIA WATER SERVICE COMPANY	1.D	8,100,000	5,197,271
FREPL11	Floating Rate Bond Replication	1.FZ		3,800,000	2,451,557			IR SWAP			207796-A#-0	CONNECTICUT WATER CO	1.G	3,800,000	2,451,557
FREPL11	Floating Rate Bond Replication	1.FZ		4,700,000	3,030,175			IR SWAP			207796-B*-3	CONNECTICUT WATER CO	1.G	4,700,000	3,030,175
FREPL11	Floating Rate Bond Replication	1.FZ		31,355,231	25,340,173			IR SWAP			37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	1.G PL	31,355,231	25,340,173
FREPL11	Floating Rate Bond Replication	1.FZ		5,300,000	3,439,883			IR SWAP			645869-H#-8	NEW JERSEY NATURAL GAS CO	1.E	5,300,000	3,439,883
FREPL11	Floating Rate Bond Replication	1.FZ		15,400,000	9,749,345			IR SWAP			665789-A*-4	NORTHERN STATES POWER COMPANY A WI	1.E	15,400,000	9,749,345
FREPL11	Floating Rate Bond Replication	1.FZ		3,700,000	2,390,934			IR SWAP			798237-M*-1	SAN JOSE WATER COMPANY	1.F	3,700,000	2,390,934
FREPL12	Floating Rate Bond Replication	1.EZ	200,000,000	700,000	1,459,966	09/22/2025	06/22/2034	IR SWAP		917,049	03842*-AW-6	AQUA PENNSYLVANIA INC	1.F	700,000	542,917
FREPL12	Floating Rate Bond Replication	1.EZ		4,630,476	3,364,166			IR SWAP			171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC	1.G	4,630,476	3,364,166

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
FREPL12	Floating Rate Bond Replication	1.EZ		3,103,333	2,598,777			IR SWAP			21688*-AA-3	COOPERATIVE ENERGY	1.F	3,103,333	2,598,777
FREPL12	Floating Rate Bond Replication	1.EZ		4,376,667	3,368,360			IR SWAP			24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE	1.E	4,376,667	3,368,360
FREPL12	Floating Rate Bond Replication	1.EZ		15,166,667	11,506,689			IR SWAP			24879@-AD-8	DENTON COUNTY ELECTRIC COOPERATIVE	1.D FE	15,166,667	11,506,689
FREPL12	Floating Rate Bond Replication	1.EZ		2,410,211	2,047,590			IR SWAP			37362@-AC-6	GEORGIA TRANSMISSION CORPORATION	1.E	2,410,211	2,047,590
FREPL12	Floating Rate Bond Replication	1.EZ		6,000,000	6,049,475			IR SWAP			40500#-AK-3	H-E-B LP	1.F Z	6,000,000	6,049,475
FREPL12	Floating Rate Bond Replication	1.EZ		3,000,000	2,072,706			IR SWAP			50604#-AA-9	LAFAYETTE COLLEGE	1.E	3,000,000	2,072,706
FREPL12	Floating Rate Bond Replication	1.EZ		4,000,000	2,796,318			IR SWAP			50604#-AB-7	LAFAYETTE COLLEGE	1.E	4,000,000	2,796,318
FREPL12	Floating Rate Bond Replication	1.EZ		16,800,000	10,890,223			IR SWAP			59668@-C*-7	MIDDLESEX WATER COMPANY	1.E	16,800,000	10,890,223
FREPL12	Floating Rate Bond Replication	1.EZ		27,906,667	21,112,086			IR SWAP			70532@-A*-6	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	27,906,667	21,112,086
FREPL12	Floating Rate Bond Replication	1.EZ		4,600,000	3,269,222			IR SWAP			73650@-Q#-2	PORTLAND GENERAL ELECTRIC COMP	1.F	4,600,000	3,269,222
FREPL12	Floating Rate Bond Replication	1.EZ		54,600,000	35,047,365			IR SWAP			81104@-A@-9	SCRIPPS HEALTH OBLIGATED GROUP	1.D	54,600,000	35,047,365
FREPL12	Floating Rate Bond Replication	1.EZ		61,188,912	65,980,111			IR SWAP			92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN	1.F	61,188,912	65,980,111
FREPL13	Floating Rate Bond Replication	1.DZ	480,000,000	1,716,571	2,424,902	09/26/2025	03/26/2034	IR SWAP		961,193	02361@-AA-5	AMEREN TRANSMISSION COMPANY OF ILL	1.F FE	1,716,571	1,463,709
FREPL13	Floating Rate Bond Replication	1.DZ		3,355,116	2,860,886			IR SWAP			02361@-AA-5	AMEREN TRANSMISSION COMPANY OF ILL	1.F FE	3,355,116	2,860,886
FREPL13	Floating Rate Bond Replication	1.DZ		2,500,000	2,057,070			IR SWAP			03028P-J*-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	2,500,000	2,057,070
FREPL13	Floating Rate Bond Replication	1.DZ		1,500,000	993,803			IR SWAP			03028P-L*-5	AMERICAN TRANSMISSION COMPANY LLC	1.F	1,500,000	993,803
FREPL13	Floating Rate Bond Replication	1.DZ		1,500,000	998,369			IR SWAP			03028P-L@-3	AMERICAN TRANSMISSION COMPANY LLC	1.G	1,500,000	998,369
FREPL13	Floating Rate Bond Replication	1.DZ		12,500,000	10,146,239			IR SWAP			04300D-A*-1	ART INSTITUTE OF CHICAGO	1.C	12,500,000	10,146,239
FREPL13	Floating Rate Bond Replication	1.DZ		21,400,000	16,248,592			IR SWAP			07316#-AA-8	BAYSTATE MEDICAL CENTER INC	1.F	21,400,000	16,248,592
FREPL13	Floating Rate Bond Replication	1.DZ		21,700,000	15,285,139			IR SWAP			14351*-AB-2	CARNEGIE MELLON UNIVERSITY	1.B	21,700,000	15,285,139
FREPL13	Floating Rate Bond Replication	1.DZ		9,752,921	8,782,168			IR SWAP			17719#-AA-0	CITIZENS SYCAMORE-PENASQUITOS TRAN	1.E PL	9,752,921	8,782,168
FREPL13	Floating Rate Bond Replication	1.DZ		39,000,000	25,450,078			IR SWAP			19865*-AE-4	TRUSTEES OF COLUMBIA UNIVERSITY	1.A	39,000,000	25,450,078
FREPL13	Floating Rate Bond Replication	1.DZ		10,800,000	7,712,517			IR SWAP			20779@-A@-2	CONNECTICUT WATER CO	1.G	10,800,000	7,712,517
FREPL13	Floating Rate Bond Replication	1.DZ		800,000	609,188			IR SWAP			23357*-AN-1	DTE GAS CO	1.F	800,000	609,188
FREPL13	Floating Rate Bond Replication	1.DZ		6,800,000	4,654,501			IR SWAP			23357*-AQ-4	DTE GAS CO	1.F	6,800,000	4,654,501
FREPL13	Floating Rate Bond Replication	1.DZ		1,700,000	1,063,698			IR SWAP			23357*-AS-0	DTE GAS COMPANY	1.F	1,700,000	1,063,698
FREPL13	Floating Rate Bond Replication	1.DZ		7,100,000	5,790,042			IR SWAP			24710@-E#-4	DELMARVA POWER & LIGHT COMPANY	1.F	7,100,000	5,790,042
FREPL13	Floating Rate Bond Replication	1.DZ		4,400,000	3,013,082			IR SWAP			24710@-F@-5	DELMARVA POWER & LIGHT COMPANY	1.F	4,400,000	3,013,082
FREPL13	Floating Rate Bond Replication	1.DZ		2,200,000	1,485,809			IR SWAP			26622@-F#-7	DUQUESNE LIGHT COMPANY	1.F	2,200,000	1,485,809
FREPL13	Floating Rate Bond Replication	1.DZ		20,000,000	16,748,993			IR SWAP			39315@-Q@-1	GREEN MOUNTAIN POWER CORPORATION	1.F	20,000,000	16,748,993
FREPL13	Floating Rate Bond Replication	1.DZ		5,000,000	3,383,626			IR SWAP			39315@-S@-9	GREEN MOUNTAIN POWER CORPORATION	1.F	5,000,000	3,383,626
FREPL13	Floating Rate Bond Replication	1.DZ		4,500,000	4,546,448			IR SWAP			40500#-AH-0	H-E-B LP	1.F PL	4,500,000	4,546,448
FREPL13	Floating Rate Bond Replication	1.DZ		9,500,000	9,588,443			IR SWAP			40500#-AJ-6	H-E-B LP	1.F PL	9,500,000	9,588,443
FREPL13	Floating Rate Bond Replication	1.DZ		700,000	542,474			IR SWAP			64586@-F@-2	NEW JERSEY NATURAL GAS CO	1.E	700,000	542,474
FREPL13	Floating Rate Bond Replication	1.DZ		5,100,000	3,482,323			IR SWAP			64586@-G*-3	NEW JERSEY NATURAL GAS CO	1.E	5,100,000	3,482,323
FREPL13	Floating Rate Bond Replication	1.DZ		1,500,000	949,114			IR SWAP			66522@-H#-2	NORTHERN ILLINOIS GAS COMPANY	1.D	1,500,000	949,114
FREPL13	Floating Rate Bond Replication	1.DZ		4,000,000	2,723,229			IR SWAP			67022*-AF-0	NSTAR GAS COMPANY	1.F	4,000,000	2,723,229
FREPL13	Floating Rate Bond Replication	1.DZ		7,700,000	6,476,721			IR SWAP			73650@-Q@-4	PORTLAND GENERAL ELECTRIC COMP	1.F	7,700,000	6,476,721
FREPL13	Floating Rate Bond Replication	1.DZ		12,400,000	10,417,301			IR SWAP			79823@-L@-0	SAN JOSE WATER CO	1.F	12,400,000	10,417,301
FREPL13	Floating Rate Bond Replication	1.DZ		17,500,000	12,949,192			IR SWAP			81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC	1.G	17,500,000	12,949,192
FREPL13	Floating Rate Bond Replication	1.DZ		6,900,000	5,922,976			IR SWAP			84263@-H#-8	SOUTHERN CONNECTICUT GAS COMPANY	1.F	6,900,000	5,922,976
FREPL13	Floating Rate Bond Replication	1.DZ		23,300,000	16,350,162			IR SWAP			89836@-A@-9	AMHERST COLLEGE	1.B	23,300,000	16,350,162
FREPL13	Floating Rate Bond Replication	1.DZ		19,781,731	15,092,350			IR SWAP			89843#-AA-8	MOUNT HOLYOKE COLLEGE	1.D	19,781,731	15,092,350
FREPL13	Floating Rate Bond Replication	1.DZ		13,760,000	11,940,351			IR SWAP			91475@-AB-9	UNIVERSITY OF ROCHESTER	1.D	13,760,000	11,940,351
FREPL13	Floating Rate Bond Replication	1.DZ		24,500,000	16,327,309			IR SWAP			91482@-AB-0	UNIVERSITY OF RICHMOND	1.B	24,500,000	16,327,309
FREPL13	Floating Rate Bond Replication	1.DZ		53,577,333	48,499,081			IR SWAP			92181@-A*-2	VANDERBILT UNIVERSITY	1.A	53,577,333	48,499,081

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
FREPL13	Floating Rate Bond Replication	1.DZ		10,700,000	7,673,004			IR SWAP			921813-A@-0	VANDERBILT UNIVERSITY	1.A	10,700,000	7,673,004
FREPL13	Floating Rate Bond Replication	1.DZ		19,809,973	15,255,898			IR SWAP			92838@-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR	1.F PL	19,809,973	15,255,898
FREPL13	Floating Rate Bond Replication	1.DZ		46,500,000	31,319,527			IR SWAP			94948Q-A*-1	WELLESLEY COLLEGE	1.B	46,500,000	31,319,527
FREPL13	Floating Rate Bond Replication	1.DZ		5,100,000	3,283,890			IR SWAP			98478*-AX-5	YANKEE GAS SERVICES COMPANY	1.F	5,100,000	3,283,890
FREPL13	Floating Rate Bond Replication	1.DZ		12,500,000	13,294,361			IR SWAP			54208J-AA-3	LONDON OPERATIONS LLC	1.C PL	12,500,000	13,294,361
FREPL13	Floating Rate Bond Replication	1.DZ		8,700,000	8,936,498			IR SWAP			56081*-AK-0	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	8,700,000	8,936,498
FREPL14	Floating Rate Bond Replication	2.BZ	185,000,000	10,800,000	7,175,507	09/29/2025	12/29/2034	IR SWAP		(154,468)	03840#-AL-8	AQUARION WATER COMPANY OF CONNECTI	2.A	10,800,000	7,329,975
FREPL14	Floating Rate Bond Replication	2.BZ		7,670,000	5,057,568			IR SWAP			153609-J*-4	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	7,670,000	5,057,568
FREPL14	Floating Rate Bond Replication	2.BZ		2,229,000	1,437,324			IR SWAP			153609-J@-2	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	2,229,000	1,437,324
FREPL14	Floating Rate Bond Replication	2.BZ		23,500,000	16,118,166			IR SWAP			47922*-AP-1	SC JOHNSON & SON INC	2.A	23,500,000	16,118,166
FREPL14	Floating Rate Bond Replication	2.BZ		10,200,000	6,471,339			IR SWAP			744516-H*-9	PUBLIC SERVICE COMPANY OF NORTH CA	2.A	10,200,000	6,471,339
FREPL14	Floating Rate Bond Replication	2.BZ		1,000,000	721,437			IR SWAP			74837H-B#-2	QUESTAR GAS CO	2.A	1,000,000	721,437
FREPL14	Floating Rate Bond Replication	2.BZ		32,900,000	23,454,473			IR SWAP			85238@-AA-1	STADCO LA LLC	2.C PL	32,900,000	23,454,473
FREPL14	Floating Rate Bond Replication	2.BZ		6,000,000	6,325,209			IR SWAP			283677-G#-3	EL PASO ELECTRIC COMPANY	2.B Z	6,000,000	6,325,209
FREPL14	Floating Rate Bond Replication	2.BZ		9,956,610	10,022,979			IR SWAP			50230*-AA-5	LRE FINANCING I LLC	2.C PL	9,956,610	10,022,979
FREPL14	Floating Rate Bond Replication	2.BZ		14,492,538	15,485,847			IR SWAP			71953*-AA-6	PIBB MEMBER LLC	2.B PL	14,492,538	15,485,847
FREPL14	Floating Rate Bond Replication	2.BZ		18,700,000	19,201,668			IR SWAP			78507@-AA-0	SPOWER MIS 2 FINANCE LLC	2.C PL	18,700,000	19,201,668
FREPL14	Floating Rate Bond Replication	2.BZ		10,850,000	11,163,012			IR SWAP			78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS	2.C Z	10,850,000	11,163,012
FREPL14	Floating Rate Bond Replication	2.BZ		14,500,000	13,655,823			IR SWAP			925298-AE-7	VERSANT POWER	2.A	14,500,000	13,655,823
FREPL14	Floating Rate Bond Replication	2.BZ		22,700,000	24,296,165			IR SWAP			G58Y41-AA-1	MAPLE CONNECT ISSUER LP	2.A PL	22,700,000	24,296,165
FREPL15	Floating Rate Bond Replication	2.BZ	112,000,000	6,800,000	4,959,811	10/02/2025	04/02/2034	IR SWAP		63,423	03840#-AK-0	AQUARION WATER CO OF CONNECTICUT	2.A	6,800,000	4,896,388
FREPL15	Floating Rate Bond Replication	2.BZ		25,634,965	21,293,806			IR SWAP			04184S-AA-6	THE CITY OF ARLINGTON	2.C	25,634,965	21,293,806
FREPL15	Floating Rate Bond Replication	2.BZ		4,216,657	3,701,956			IR SWAP			09625*-AA-4	BLUEWATER GAS STORAGE LLC	2.B	4,216,657	3,701,956
FREPL15	Floating Rate Bond Replication	2.BZ		1,613,098	1,269,077			IR SWAP			12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	1,613,098	1,269,077
FREPL15	Floating Rate Bond Replication	2.BZ		5,455,310	4,291,869			IR SWAP			12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	5,455,310	4,291,869
FREPL15	Floating Rate Bond Replication	2.BZ		2,558,366	2,012,750			IR SWAP			12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	2,558,366	2,012,750
FREPL15	Floating Rate Bond Replication	2.BZ		6,480,000	4,237,976			IR SWAP			74837H-D@-2	QUESTAR GAS CO	2.A	6,480,000	4,237,976
FREPL15	Floating Rate Bond Replication	2.BZ		13,706,850	11,932,251			IR SWAP			75289#-AB-6	RANGERS STADIUM COMPANY LLC	2.A	13,706,850	11,932,251
FREPL15	Floating Rate Bond Replication	2.BZ		6,449,558	5,708,026			IR SWAP			84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COOP IN	2.A	6,449,558	5,708,026
FREPL15	Floating Rate Bond Replication	2.BZ		12,859,049	13,036,785			IR SWAP			84929K-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE	2.C PL	12,859,049	13,036,785
FREPL15	Floating Rate Bond Replication	2.BZ		5,657,752	5,655,380			IR SWAP			84929X-AA-7	SPOWER FINANCE 3 LLC/ACED FINANCE	2.C PL	5,657,752	5,655,380
FREPL15	Floating Rate Bond Replication	2.BZ		27,700,000	29,010,532			IR SWAP			76711*-AD-2	RIO GRANDE LNG LLC	2.C PL	27,700,000	29,010,532
9999999999 - Totals				8,612,356,965	7,056,045,438	XXX	XXX	XXX	14,464,489	14,563,427	XXX	XXX	XXX	8,597,892,476	7,041,482,011

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	21	2,742,784,398	21	2,737,062,204	37	4,238,225,557			21	2,742,784,398
2. Add: Opened or Acquired Transactions	1	125,261,105	28	2,668,427,830	30	4,862,886,750			59	7,656,575,685
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,614	XXX		XXX	73,784,884	XXX		XXX	73,787,498
4. Less: Closed or Disposed of Transactions	1	115,748,418	12	1,004,956,957	2	504,906,240			15	1,625,611,615
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	57,633,983	XXX		XXX	235,178,998
7. Ending Inventory	21	2,737,062,204	37	4,238,225,557	65	8,612,356,968			65	8,612,356,968

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	768,877,907	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(28,531)	
3.	Total (Line 1 plus Line 2)		768,849,376
4.	Part D, Section 1, Column 6	1,454,758,407	
5.	Part D, Section 1, Column 7	(685,909,041)	
6.	Total (Line 3 minus Line 4 minus Line 5)		11

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,046,415,736	
8.	Part B, Section 1, Column 13	(28,531)	
9.	Total (Line 7 plus Line 8)		1,046,387,205
10.	Part D, Section 1, Column 9	1,757,851,493	
11.	Part D, Section 1, Column 10	(711,464,302)	
12	Total (Line 9 minus Line 10 minus Line 11)		15

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,371,758,142	
14.	Part B, Section 1, Column 20	2,970,387	
15.	Part D, Section 1, Column 12	2,374,728,525	
16.	Total (Line 13 plus Line 14 minus Line 15)		4

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		18,516		18,516	(731,484)						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		16,130		16,130	(1,728,870)						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		22,430		22,430	(1,658,570)						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		235,859		235,859	(712,141)						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			663,929		663,929	(295,507)						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			163,748		163,748	(143,631)						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			250,336		250,336	(252,845)						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			249,362		249,362	(224,143)						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			190,339		190,339	(184,527)						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			245,355		245,355	(235,842)						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			274,348		274,348	(256,833)						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			165,731		165,731	(181,393)						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			151,228		151,228	(180,804)						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			354,707		354,707	(319,586)						B0311
20Y RTR 2.450000 3/21/2028	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/21/2023	03/21/2028		50,000,000	2.45/(SOFR)	3,030,000			374,443		374,443	(331,704)						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			379,091		379,091	(306,178)						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			346,581		346,581	(288,110)						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			624,276		624,276	(484,656)						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			213,336		213,336	(214,595)						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			229,964		229,964	(246,511)						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			259,114		259,114	(305,807)						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			388,715		388,715	(447,113)						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	11/2/2027		40,000,000	2.70/(SOFR)	2,840,000			462,589		462,589	(448,869)						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			77,426		77,426	(1,347,575)						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			174,828		174,828	(2,487,672)						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			92,938		92,938	(1,282,062)						B053
5Y RTP 6.221000 2/13/2026	Fixed Income Security	D1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026		1,000,000,000	SOFR/(6.22)	1,040,000			1,645		1,645	(1,038,356)						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			1,329		1,329	(1,068,671)						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			235,370		235,370	(1,707,130)						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			232,904		232,904	(1,709,596)						B053
7Y RTP 6.034000 4/27/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/25/2025	04/27/2026		500,000,000	SOFR/(6.03)	587,500			22,699		22,699	(564,801)						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	SOFR/(6.04)	770,000			70,546		70,546	(699,454)						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			2,953		2,953	(1,172,047)						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			2,880		2,880	(1,157,120)						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			3,947		3,947	(1,376,053)						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			415,971		415,971	(399,306)						B053
20Y RTR 2.550000 6/16/2026	Fixed Income Security	D1	Interest Rate	NOMUD I7331LVCZKQKX5T7XV54	04/24/2025	04/28/2032		500,000,000	SOFR/(2.55)	1,270,000			266,375		266,375	(1,003,625)						B053
2Y RTP 6.250000 5/28/2027	Fixed Income Security	D1	Interest Rate	NOMUD 7H6GLXDRUGQFU57RNE97	04/28/2025	04/30/2036		1,000,000,000	(6.25)/SOFR	1,490,000			95,270		95,270	(1,394,730)						B053
10Y RTP 6.140000 4/28/2026	Fixed Income Security	D1	Interest Rate	JPMCD 0Z3V05H2G7GRS05BHJ91	05/30/2025	06/02/2029		1,000,000,000	SOFR/(6.14)	1,060,000			218,015		218,015	(841,985)						B053
5Y RTP 6.515000 4/26/2027	Fixed Income Security	D1	Interest Rate	MSCSD 0Z3V05H2G7GRS05BHJ91	06/16/2025	06/18/2046		275,000,000	SOFR/(6.52)	790,625			405,967		405,967	(384,658)						B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other										54,588,250	26,264,625		8,601,190	XXX	8,601,190	(29,814,560)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										54,588,250	26,264,625		8,601,190	XXX	8,601,190	(29,814,560)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
ASCENT Holding Co Warrant			Equity/Index				861,908	1,499,720	1.74													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants														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		8,601,190	XXX	8,601,190	(29,814,560)					XXX	XXX
0499999999. Total Purchased Options										54,588,250	26,264,625		8,601,190	XXX	8,601,190	(29,814,560)					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 4.600000 6/3/2030 SOF	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)	(740,008)	(96,132)		3,521,071			7,156		3,243,856		B031
SWP: OIS 5.124000 6/11/2029	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		38,500,000	5.12/(SOFR+11.45 bps)			180,955			2,173,787					370,213		B0311
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate											(103,288)	(559,053)	(96,132)	XXX	5,694,858			7,156		3,614,069	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)			219,425	(2,983,801)		(3,178,164)		11,989,897			1,809,397		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)			(548,357)	(2,441,292)		(2,454,982)		9,809,915			1,480,416		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)			(2,056,778)	(26,306,319)		(26,687,127)		16,349,859			1,332,130		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)			102,819	9,022,417		7,160,918		19,619,831			2,493,212		B021
CSWAP: CAD/USD 04/13/2025	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/08/2021	04/17/2028		795,544,950	2.00/(1.83)			(62,577)	(76,844,359)		(52,552,662)		23,387,003			6,349,357		B021
CSWAP: CAD/USD 04/17/2028	Foreign Liability	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	06/10/2025	06/17/2032		730,700,000	4.00/(5.04)			(2,323,664)	(11,999,411)		(19,549,475)		(11,999,411)			9,469,410		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)			(4,306,721)	(16,887,440)		(17,078,409)		9,354,801			1,316,144		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)			(763,605)	(27,442,091)		(22,329,913)		15,201,552			2,138,734		B021
CSWAP: CHF/USD 05/04/2028	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/20/2022	05/04/2028		211,304,808	1.38/(3.68)			(3,070,457)	40,062,000		48,549,143		30,677,152			1,701,798		B021
CSWAP: CHF/USD 07/23/2030	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/08/2021	07/23/2030		512,129,382	0.13/(2.12)			(7,552,617)	84,866,787		117,368,669		72,858,236			5,618,096		B021
CSWAP: CHF/USD 09/11/2029	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/02/2020	09/11/2029		395,604,396	0.13/(1.40)			(3,694,874)	56,855,857		88,905,372		55,218,873			3,931,582		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)			(14,140,980)	166,682,019		176,501,511		99,700,743			4,654,376		B021

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: CHF/USD 5/7/2032	Foreign Liability	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2032		428,220,000	1.88/(5.56)			(10,548,296)	61,945,274		67,527,432		59,820,446			5,502,868		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)			(4,130,416)	75,399,847		84,668,074		90,674,816			7,119,892		B021
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)			(6,503,366)	87,059,859		68,957,198		87,059,859			7,752,556		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)			(13,399,094)	49,199,812		43,749,467		111,599,773			5,107,688		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)			(973,890)	10,539,976		7,298,330		13,949,972			1,567,842		B021
CSWAP: EUR/USD 07/09/2027	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/02/2025	06/08/2035		570,850,000	3.63/(5.29)			(2,743,297)	16,649,882		(186,567)		16,649,882			8,886,372		B020
CSWAP: EUR/USD 1/30/2031	Foreign Liability	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/02/2024	07/09/2027		536,700,000	EURIBOR3M+45.00 bps/(SOFR+67.15 bps)			(8,199,381)	50,799,882		50,605,995		69,749,858			3,572,789		B023
CSWAP: EUR/USD 10/04/2028	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)			183,159	(1,294,202)		232,059	1,024,727	(1,256,127)			977,179		B021
CSWAP: EUR/USD 6/7/2034	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/23/2024	01/30/2031		706,030,000	3.45/(4.97)			(6,698,686)	57,719,847		53,328,436		90,674,816			8,155,324		B021
CSWAP: GBP/USD 04/30/2031	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/27/2021	10/04/2028		702,300,000	0.25/(1.76)			(8,004,088)	2,699,859		(1,733,868)		83,699,830			6,095,967		B021
CSWAP: GBP/USD 07/15/2027	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/03/2024	06/07/2034		542,600,000	3.63/(5.22)			(4,506,257)	44,899,882		35,965,709		69,749,858			7,997,789		B023
CSWAP: GBP/USD 09/16/2025	BROMFORD FLAGSHIP LIMITED	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/25/2025	04/22/2040		22,006,500	5.71/(6.06)			(57,565)	(879,753)		(791,973)		(879,753)			419,999		B021
CSWAP: GBP/USD 10/03/2033	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/23/2024	04/30/2031		497,720,000	4.88/(5.34)			(29,340)	40,780,062		20,328,316		37,540,097			5,880,453		B023
CSWAP: GBP/USD 12/14/2028	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/12/2025	07/09/2037		6,120,000	5.77/(5.83)			(29)	61,874		299,783		61,874			105,029		B020
CSWAP: GBP/USD 12/17/2026	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/04/2022	07/15/2027		879,710,000	1.50/(SOFR+55.25 bps)			(23,081,091)	(4,647,399)		(47,476,535)		61,002,658			5,883,282		B021
CSWAP: GBP/USD 12/30/2054	Foreign Liability	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/26/2023	10/03/2033		121,850,000	5.25/(5.53)			228,310	12,775,015		7,925,126		9,385,024			1,724,694		B021
CSWAP: GBP/USD 12/7/2029	Foreign Liability	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/07/2021	12/14/2028		881,075,000	0.75/(1.46)			(4,651,182)	(6,012,399)		(34,722,239)		61,002,658			7,890,688		B021
CSWAP: GBP/USD 8/22/2025	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/10/2019	12/17/2026		679,800,000	1.25/(2.08)			(3,613,611)	60,637,585		50,102,406		51,617,634			3,744,610		B023
CSWAP: HKD/USD 04/25/2025	EVERTON STADIUM DEVELOPMENT HOLDIN	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/05/2025	12/30/2054		44,741,125	7.43/(7.38)			(163,834)	(3,387,318)		(1,166,392)	2,009,867	(273,462)			1,210,256		B021
CSWAP: HKD/USD 07/28/2025	Foreign Liability	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/30/2023	12/07/2029		631,500,000	4.95/(5.08)			1,112,476	41,625,077		29,559,531		46,925,122			6,462,502		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)			197,192	6,373,167		2,303,268		13,391,164			1,431,513		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)			656,400	14,217,588		9,449,094		18,260,678			1,626,621		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)			194,621	5,222,494		2,422,778		12,173,785			1,425,217		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)			54,922	2,230,662		3,634,822		(1,704,745)			602,996		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)			67,840	2,430,338		4,176,705		(1,857,344)			741,129		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)			12,581	559,997		968,552		(483,956)			146,018		B023
CSWAP: USD/AUD 07/11/2039	LONSDALE FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	04/09/2019	07/11/2039		33,044,310	4.21/(4.35)			59,571	2,358,994		3,815,888		(2,018,663)			613,466		B023

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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)			205,757	9,750,167		9,800,175		(4,019,885)			592,821		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)			24,285	410,502		521,162		(435,996)			68,943		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)			19,810	385,872		552,590		(409,836)			79,927		B023
CSWAP: USD/AUD 08/28/2029	ISPT FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02	05/30/2019	08/28/2029		15,545,250	3.54/(3.38)			42,869	633,379		868,575		(980,992)			153,739		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)			90,398	3,162,898		3,304,633		(1,839,904)			269,848		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)			(303,005)	1,058,266		(2,727,494)		(3,705,968)			1,492,525		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)			33,337	3,216,923		3,993,046		(1,844,264)			750,449		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)			403,346	15,502,500		16,119,641		(7,036,979)			1,096,345		B023
CSWAP: USD/AUD 2/12/2039	QANTAS AIRWAYS LTD ..	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRSO5BHJ91	11/14/2023	02/12/2039		39,467,000	6.67/(7.63)			(310,348)	(960,739)		(2,614,277)		(2,659,577)			721,774		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)			56,377	3,232,005		3,406,164		(1,116,150)			277,209		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)			105,536	6,981,635		7,325,606		(2,411,059)			1,035,856		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)			200	201,453		734,866		(741,194)			220,002		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)			72,665	953,167		1,715,750		(1,639,346)			309,850		B023
CSWAP: USD/AUD 6/27/2027	HALLETT HILL NO 2 PTY LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/17/2015	06/27/2027		16,147,746	3.86/(4.88)			(34,764)	2,099,550		1,894,227					106,493		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)			(36,099)	657,677		398,150		(483,956)			104,366		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)			(54,311)	989,478		599,019		(728,114)			157,019		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)			17,226	4,470,393		4,106,922		(706,314)			149,655		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)			21,718	394,103		625,204		(610,395)			117,596		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)			14,448	460,057		667,320		(440,356)			94,451		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)			30,918	1,115,980		1,778,081		(1,068,191)			259,904		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)			(5,912)	1,101,381		378,619		(329,757)			140,707		B023
CSWAP: USD/CAD 06/30/2033	TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21GI19DL77OXOHC3ZE78	06/20/2025	06/27/2030		2,038,884	5.52/(4.52)			5,699	26,523		32,077		26,523			22,201		B023
CSWAP: USD/CAD 06/30/2051	TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21GI19DL77OXOHC3ZE78	06/20/2025	06/27/2032		2,184,519	5.88/(4.94)			5,759	28,417		35,777		28,417			28,368		B023
CSWAP: USD/CAD 06/30/2051	TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21GI19DL77OXOHC3ZE78	06/20/2025	06/27/2034		11,505,133	6.23/(5.33)			29,431	149,664		206,770		149,664			170,117		B023
CSWAP: USD/CAD 07/17/2034	LINAMAR CORPORATION .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		71,271,400	6.14/(5.96)			162,453	1,485,573		(1,771,232)		(2,270,878)			992,275		B023
CSWAP: USD/CAD 07/17/2035	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		34,604,000	4.05/(4.56)			(26,629)	3,056,513		(1,668,433)					878,226		B023
CSWAP: USD/CAD 10/22/2026	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/26/2025	06/30/2051		14,013,720	6.21/(5.07)			76,450	(432,162)		(42,345)	(47,017)	60,716			355,659		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/CAD 10/23/2030	MULLEN GROUP LTD.	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/22/2025	07/10/2037		34,612,080	7.00/(6.04)			76,201	114,452		443,359		114,452			594,068		B023
CSWAP: USD/CAD 10/23/2032	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		28,706,313	3.13/(3.42)			(29,734)	1,611,300		(664,175)		(881,690)			425,783		B023
CSWAP: USD/CAD 11/08/2041	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		50,788,091	3.17/(3.46)			(51,930)	2,850,762		(1,477,146)		(1,559,913)			794,959		B023
CSWAP: USD/CAD 4/8/2029	Foreign Liability	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/18/2025	08/06/2037		6,922,650	5.73/(5.07)			7,716	94,994		6,473		94,994			119,190		B023
CSWAP: USD/CAD 7/10/2034	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		11,493,329	3.73/(3.68)			34,563	1,215,911		815,836		(334,434)			129,342		B023
CSWAP: USD/CHF 01/06/2050	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		13,824,144	3.84/(3.79)			42,134	1,462,494		863,650		(402,256)			183,769		B023
CSWAP: USD/CHF 4/15/2036	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)			(44,277)	2,917,016		(53,243)					519,492		B023
CSWAP: USD/CHF 4/15/2039	KEYERA PARTNERSHIP	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/20/2013	04/08/2029		33,835,683	5.12/(5.34)			302,731	8,824,903		8,303,157		(813,868)			317,555		B023
CSWAP: USD/EUR 01/07/2031	MULLEN GROUP LTD	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		14,792,625	6.57/(5.93)			72,682	238,938		8,501		(473,587)			219,171		B023
CSWAP: USD/EUR 02/01/2034	THERMO FISHER SCIENTIFIC INC.	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		157,045,208	5.83/(1.47)			4,825,901	(19,707,512)		(16,038,816)	9,403,764	(21,571,146)			3,869,574		B023
CSWAP: USD/EUR 02/01/2036	BRUKER CORPORATION	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		15,255,500	5.89/(2.62)			347,221	(1,083,342)		(2,217,576)		(1,994,015)			247,731		B023
CSWAP: USD/EUR 02/28/2033	BRUKER CORPORATION	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		71,583,500	6.15/(2.71)			1,718,927	(5,083,376)		(11,629,831)		(9,356,531)			1,317,406		B023
CSWAP: USD/EUR 03/10/2027	AMERICOLD REALTY OPERATING PARTNER	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		31,701,580	3.07/(1.62)			343,414	(140,914)		187,305		(3,780,442)			364,015		B023
CSWAP: USD/EUR 03/10/2029	KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2034		42,352,000	6.77/(5.00)			437,573	(4,647,991)		(4,400,839)		(5,579,989)			611,734		B023
CSWAP: USD/EUR 03/12/2035	KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2036		15,882,000	6.87/(5.11)			161,871	(1,742,996)		(1,675,503)		(2,092,496)			255,414		B023
CSWAP: USD/EUR 03/12/2037	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)			22,938	(367,779)		(504,274)		(516,149)			54,200		B023
CSWAP: USD/EUR 03/13/2030	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)			87,451	(344,498)		(336,798)		(906,748)			43,775		B023
CSWAP: USD/EUR 03/27/2026	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)			103,368	(423,998)		(339,381)		(1,115,998)			83,286		B023
CSWAP: USD/EUR 03/31/2034	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)			33,909	(539,999)		(393,253)		(539,999)			63,948		B023
CSWAP: USD/EUR 03/31/2037	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)			16,830	(270,000)		(187,290)		(270,000)			35,199		B023
CSWAP: USD/EUR 04/29/2044	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/23/2025	03/13/2030		12,480,000	5.87/(3.83)			106,403	(1,619,997)		(1,385,135)		(1,619,997)			131,663		B023
CSWAP: USD/EUR 05/03/2027	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	01/23/2025	05/13/2032		10,920,000	6.07/(4.04)			63,263	(1,417,498)		(1,125,558)		(1,417,498)			140,503		B023
CSWAP: USD/EUR 05/07/2032	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	03/08/2019	03/27/2026		13,021,000	3.54/(0.90)			254,193	(608,997)		(560,794)		(1,618,197)			45,465		B023
CSWAP: USD/EUR 05/07/2034	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2034		20,525,100	3.75/(2.38)			193,123	(1,329,896)		(1,116,614)		(2,594,695)			299,274		B023
CSWAP: USD/EUR 05/10/2032	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2037		27,035,750	3.92/(2.58)			245,251	(1,751,744)		(1,476,827)		(3,417,743)			458,550		B023
CSWAP: USD/EUR 05/18/2032	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)			112,611	(945,998)		(723,235)		(1,394,997)			232,924		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/EUR 05/23/2034	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/17/2017	05/03/2027		8,963,333	3.95/(1.71)			139,204	(828,331)		(735,651)		(1,162,498)			56,495		B023
CSWAP: USD/EUR 05/23/2039	M FINANCE	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		7,462,000	6.64/(4.65)			84,638	(762,998)		(598,093)		(976,498)			95,891		B023
CSWAP: USD/EUR 06/05/2034	M FINANCE	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		11,726,000	6.68/(4.69)			132,112	(1,198,997)		(878,027)		(1,534,497)			171,992		B023
CSWAP: USD/EUR 06/07/2029	MILLIKEN & CO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		34,624,000	4.46/(2.70)			401,278	(2,975,992)		(2,048,830)		(4,463,991)			445,215		B023
CSWAP: USD/EUR 06/08/2032	XPFIBRE GROUPE	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/02/2025	05/14/2040		35,830,750	6.27/(4.84)			152,157	(3,061,742)		(3,916,107)		(3,061,742)			685,252		B023
CSWAP: USD/EUR 06/08/2034	WAREHOUSES DE PAUW NV	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		14,917,800	4.22/(2.60)			160,978	(1,297,197)		(1,007,820)		(1,925,096)			192,139		B023
CSWAP: USD/EUR 06/14/2029	SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		25,677,600	6.17/(4.26)			296,867	(2,522,394)		(1,801,881)		(3,347,993)			377,585		B023
CSWAP: USD/EUR 06/17/2054	SG FINANCE & TREASURY LTD	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/23/2024	05/23/2039		32,097,000	6.39/(4.48)			365,864	(3,152,993)		(2,045,701)		(4,184,992)			592,971		B023
CSWAP: USD/EUR 06/20/2030	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		7,030,800	3.77/(1.64)			110,200	(371,699)		145,296		(878,848)			103,600		B023
CSWAP: USD/EUR 06/20/2033	KINGSPAN SECURITIES LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/18/2023	06/07/2029		65,658,000	5.47/(4.70)			232,184	(4,841,986)		(6,734,004)		(8,369,983)			630,425		B023
CSWAP: USD/EUR 07/01/2041	SHV NEDERLAND BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		4,805,100	4.63/(3.12)			44,521	(482,399)		(443,913)		(627,749)			62,157		B023
CSWAP: USD/EUR 07/01/2042	SHV NEDERLAND BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/25/2022	06/08/2034		4,805,100	4.73/(3.27)			41,949	(482,399)		(454,676)		(627,749)			70,837		B023
CSWAP: USD/EUR 07/09/2035	SONEPAR SA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		6,783,600	3.90/(1.50)			119,292	(266,399)		(5,216)		(836,998)			65,303		B023
CSWAP: USD/EUR 07/12/2032	BRUSSELS AIRPORT COMPANY NV	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		28,846,680	6.05/(4.29)			310,623	(2,525,814)		(1,409,862)		(3,724,642)			773,117		B023
CSWAP: USD/EUR 07/23/2026	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		32,535,640	5.09/(4.27)			132,691	(2,479,353)		(3,477,297)		(4,157,092)			353,551		B023
CSWAP: USD/EUR 08/17/2027	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		25,438,940	5.22/(4.39)			103,804	(1,938,555)		(3,116,219)		(3,250,343)			353,547		B023
CSWAP: USD/EUR 08/17/2029	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		25,590,600	3.55/(1.84)			341,441	915,605		2,541,432		(2,929,494)			507,985		B023
CSWAP: USD/EUR 08/20/2029	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		37,167,300	3.30/(1.56)			500,587	1,329,807		3,019,480		(4,254,741)			760,833		B023
CSWAP: USD/EUR 08/20/2032	METTLER-TOLEDO INTERNATIONAL INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02	12/10/2024	07/09/2035		4,105,530	5.70/(3.80)			43,912	(476,969)		(336,510)	89,882	(544,049)			64,190		B023
CSWAP: USD/EUR 09/05/2030	HALMA PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		15,504,000	4.03/(2.29)			185,301	(1,239,747)		(1,023,199)					201,944		B023
CSWAP: USD/EUR 09/23/2031	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02	03/08/2019	07/23/2026		22,674,500	3.52/(0.90)			436,958	(1,060,495)		(909,113)		(2,817,894)			102,096		B023
CSWAP: USD/EUR 1/24/2029	SEGRO PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		39,735,150	3.75/(1.77)			570,272	(1,977,342)		(1,645,565)		(4,952,240)			272,371		B023
CSWAP: USD/EUR 1/24/2031	SEGRO PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		56,244,825	3.88/(2.00)			761,069	(2,798,913)		(1,646,321)		(7,009,861)			554,104		B023
CSWAP: USD/EUR 1/30/2030	LINEAGE TREASURY EUROPE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/04/2022	08/20/2029		25,532,500	5.27/(3.54)			246,446	(3,842,494)		(3,716,171)		(3,487,493)			251,803		B023
CSWAP: USD/EUR 1/31/2031	LINEAGE TREASURY EUROPE BV	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2032		12,255,600	5.35/(3.74)			105,147	(1,844,397)		(1,798,842)		(1,673,997)			160,884		B023
CSWAP: USD/EUR 10/01/2031	SPIRAX SARCO OVERSEAS LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		48,479,200	5.62/(4.38)			385,853	(3,220,790)		(3,819,625)		(6,137,988)			538,438		B023
CSWAP: USD/EUR 10/01/2031	BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		10,770,300	2.95/(1.33)			133,439	195,302		421,476		(1,255,497)			131,728		B023
CSWAP: USD/EUR 10/11/2029	TENNET HOLDING BV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		32,490,000	4.19/(1.61)			620,849	(997,493)		275,659		(3,975,742)			296,022		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 10/23/2034	TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		61,560,000	4.30/(1.83)			1,122,188	(1,889,987)		1,776,835		(7,532,985)			709,981		B023
CSWAP: USD/EUR 10/27/2029	SSP FINANCING LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	01/16/2025	01/30/2030		54,163,700	6.01/(3.99)			546,846	(7,817,538)		(7,007,356)		(7,817,538)			563,991		B023
CSWAP: USD/EUR 10/27/2029	LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		22,230,000	2.78/(1.37)			239,216	(94,996)		101,783		(2,650,495)			256,844		B023
CSWAP: USD/EUR 10/29/2032	FUTBOL CLUB BARCELONA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		33,271,287	3.35/(1.89)			373,154	241,755		368,721					407,674		B023
CSWAP: USD/EUR 10/29/2035	FUTBOL CLUB BARCELONA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		37,678,265	3.67/(2.07)			463,936	273,777		997,182		(4,440,780)			461,673		B023
CSWAP: USD/EUR 11/04/2026	SPIRAX-SARCO OVERSEAS LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		65,452,300	5.58/(4.17)			267,545	(13,272,684)		(14,287,075)		(9,346,481)			657,207		B023
CSWAP: USD/EUR 11/08/2028	MERILUX SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/08/2024	10/23/2034		32,388,050	5.90/(4.39)			274,668	(2,274,443)		(2,240,456)		(4,115,242)			487,666		B023
CSWAP: USD/EUR 11/08/2030	SIRONA DENTAL SERVICES GMBH	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		22,507,980	3.35/(1.50)			298,259	(1,109,515)		(603,107)		(2,803,944)			227,228		B023
CSWAP: USD/EUR 11/12/2026	DENTSPLY SIRONA INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		7,502,660	3.35/(1.50)			99,420	(369,838)		(201,036)		(934,648)			75,743		B023
CSWAP: USD/EUR 11/15/2053	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		20,829,625	2.78/(1.45)			205,764	(26,621)		145,772		(2,476,120)			277,217		B023
CSWAP: USD/EUR 11/30/2031	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		22,589,875	3.09/(1.70)			232,493	(28,870)		383,562		(2,685,370)			358,691		B023
CSWAP: USD/EUR 11/30/2036	GATX RAIL GERMANY GMBH	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/17/2019	11/04/2026		52,282,800	3.20/(1.07)			808,903	(2,942,189)		(2,689,426)		(6,556,487)			273,661		B023
CSWAP: USD/EUR 12/08/2040	ALS GROUP FINANCE PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/25/2023	11/08/2028		31,410,720	6.51/(4.71)			298,663	(3,486,773)		(3,442,177)		(4,143,142)			276,949		B023
CSWAP: USD/EUR 12/1/2030	AMVEST RCF CUSTODIAN BV	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/26/2023	11/08/2030		52,357,760	7.06/(5.19)			500,159	(5,922,228)		(5,613,833)		(6,919,186)			591,758		B023
CSWAP: USD/EUR 12/1/2032	KINGSPAN SECURITIES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/09/2015	11/12/2026		3,291,500	4.07/(2.43)			38,517	(115,999)		(120,160)		(404,549)			17,400		B023
CSWAP: USD/EUR 12/11/2030	VAL FINANCE COMPANY SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		4,226,400	7.09/(5.22)			37,075	(473,599)		(463,004)		(557,999)			112,110		B023
CSWAP: USD/EUR 12/13/2027	VICAT SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		33,770,500	2.93/(1.27)			419,715	(304,493)		555,767		(4,045,492)			419,416		B023
CSWAP: USD/EUR 12/14/2034	VICAT SA	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/21/2021	11/30/2036		8,151,500	3.26/(1.57)			103,085	(73,498)		331,770		(976,498)			136,250		B023
CSWAP: USD/EUR 12/17/2040	BRUSSELS AIRPORT COMPANY NV	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		17,382,750	4.67/(2.94)			231,400	110,253		1,068,390		(2,050,646)			338,852		B023
CSWAP: USD/EUR 12/21/2035	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)			936,790	(5,998,612)		(5,193,657)					859,471		B023
CSWAP: USD/EUR 12/3/2032	KINGSPAN SECURITIES LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		17,850,000	2.94/(1.66)			175,596	225,004		294,403		(2,092,496)			239,528		B023
CSWAP: USD/EUR 2/20/2040	KINGSPAN SECURITIES LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		17,850,000	2.83/(1.59)			170,034	225,004		215,082		(2,092,496)			203,521		B023
CSWAP: USD/EUR 2/21/2028	AMETEK INC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		12,411,300	4.38/(1.71)			241,746	(513,697)		(197,438)		(1,534,497)			92,102		B023
CSWAP: USD/EUR 2/28/2030	ROQUETTE FRERES SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		8,336,000	4.88/(3.59)			53,326	(1,063,998)		(1,160,692)					126,497		B023
CSWAP: USD/EUR 3/10/2028	SEGRO PLC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		56,243,500	3.08/(1.83)			505,731	(1,625,238)		(828,961)		(6,870,361)			1,097,277		B023
CSWAP: USD/EUR 3/20/2031	VESTEDA FINANCE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/22/2020	12/21/2035		46,902,450	2.70/(1.38)			470,284	19,959		724,999		(5,566,039)			750,078		B023
CSWAP: USD/EUR 3/20/2034	SAFESTORE HOLDINGS PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		15,828,000	5.91/(4.03)			171,808	(1,796,996)		(1,454,689)		(2,092,496)			212,072		B023
CSWAP: USD/EUR 3/20/2036	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		16,405,200	4.13/(2.14)			237,749	(867,297)		649,007		(2,050,646)			311,267		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 4/11/2039	IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		21,501,000	3.41/(1.53)			311,274	351,004		565,986		(2,510,995)			166,356		B023
CSWAP: USD/EUR 4/30/2034	BRUSSELS AIRPORT COMPANY NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		32,268,000	5.44/(4.32)			208,870	(2,981,993)		(3,588,188)		(4,184,992)			339,061		B023
CSWAP: USD/EUR 5/14/2034	EVIDES NV	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		11,479,950	2.07/(0.79)			110,053	82,452		44,716		(1,353,147)			89,732		B023
CSWAP: USD/EUR 5/14/2037	DIPLOMA PLC	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	02/28/2024	03/20/2031		8,664,000	5.81/(4.18)			79,365	(735,998)		(687,836)		(1,115,998)			101,328		B023
CSWAP: USD/EUR 6/06/2027	DIPLOMA PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/28/2024	03/20/2034		13,537,500	5.89/(4.27)			121,735	(1,149,997)		(1,045,217)		(1,743,746)			197,039		B023
CSWAP: USD/EUR 6/15/2044	DIPLOMA PLC	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		22,743,000	6.00/(4.38)			202,767	(1,931,995)		(1,749,022)		(2,929,494)			368,070		B023
CSWAP: USD/EUR 6/18/2034	PUBLIC STORAGE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		99,789,000	5.83/(4.08)			1,025,661	(8,898,478)		(6,238,156)		(12,903,724)			1,835,751		B023
CSWAP: USD/EUR 6/18/2036	HALMA PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		21,472,200	5.72/(3.94)			230,634	(1,734,045)		(1,374,047)					314,593		B023
CSWAP: USD/EUR 6/28/2029	XPFIBRE GROUPE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		24,837,740	5.90/(4.53)			191,716	(1,364,755)		(1,566,636)		(3,110,844)			364,714		B023
CSWAP: USD/EUR 6/29/2030	XPFIBRE GROUPE	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/26/2024	05/14/2037		16,595,620	6.09/(4.70)			129,004	(911,876)		(1,104,534)		(2,078,546)			282,947		B023
CSWAP: USD/EUR 6/29/2032	CRODA INTERNATIONAL PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/16/2019	06/06/2027		13,425,600	3.65/(1.18)			243,138	(674,397)		(467,261)		(1,673,997)			87,065		B023
CSWAP: USD/EUR 8/15/2031	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/30/2024	06/15/2044		15,434,175	6.54/(4.70)			169,244	(1,309,572)		(908,306)		(1,987,871)			333,897		B023
CSWAP: USD/EUR 8/15/2034	CHANEL LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2024	06/18/2034		46,590,500	5.68/(4.00)			453,980	(3,934,490)		(3,180,512)		(5,998,488)			687,922		B023
CSWAP: USD/EUR 9/20/2035	CHANEL LTD	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		12,460,250	5.79/(4.10)			121,448	(1,052,247)		(814,293)		(1,604,247)			204,014		B023
CSWAP: USD/EUR 9/23/2028	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)			30,862	(1,025,998)		(1,235,155)	1,207,914	(1,394,997)			238,313		B023
CSWAP: USD/EUR 9/27/2033	ALPHA TRAINS FINANCE SA	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		24,986,920	6.14/(4.63)			70,898	(2,390,575)		(2,808,392)	2,603,475	(3,250,343)			621,619		B023
CSWAP: USD/GBP 01/09/2034	IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	06/28/2029		9,373,500	4.81/(3.30)			76,688	(1,201,498)		(1,206,530)		(1,255,497)			90,700		B023
CSWAP: USD/GBP 01/10/2029	SAFRAN	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		26,383,450	3.28/(2.00)			235,233	(1,229,044)		(1,214,300)		(3,278,243)			287,445		B023
CSWAP: USD/GBP 01/10/2031	SAFRAN	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		29,190,200	3.37/(2.05)			267,421	(1,359,794)		(1,198,754)		(3,626,993)			379,211		B023
CSWAP: USD/GBP 01/15/2049	SH EURO FINANCE LP	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2024	08/15/2031		27,100,000	5.42/(3.93)			250,160	(2,274,994)		(2,257,800)		(3,487,493)			328,478		B023
CSWAP: USD/GBP 01/16/2030	SH EURO FINANCE LP	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		6,937,600	5.60/(4.11)			63,275	(582,398)		(579,655)		(892,798)			103,365		B023
CSWAP: USD/GBP 01/31/2029	VITENS NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		70,460,000	5.90/(4.46)			577,147	(5,914,985)		(6,442,584)		(9,067,482)			1,112,849		B023
CSWAP: USD/GBP 01/31/2034	WOODWARD INTERNATIONAL BV	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		22,494,000	3.20/(1.31)			310,214	(1,005,995)		(653,521)		(2,789,994)			194,269		B023
CSWAP: USD/GBP 02/06/2029	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/16/2018	09/27/2033		29,474,400	4.17/(1.96)			514,284	1,274,406		2,516,593					416,760		B023
CSWAP: USD/GBP 02/19/2045	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)			44,667	(199,063)		393,831		(305,013)			60,094		B023
CSWAP: USD/GBP 02/28/2028	NORTHERN GAS NETWORKS LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		21,824,550	4.28/(2.84)			231,069	(388,578)		865,943		(1,548,529)			197,696		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 02/28/2030	NORTHERN GAS NETWORKS LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		26,454,000	4.40/(2.97)			277,428	(471,003)		1,882,690		(1,877,005)			303,996		B023
CSWAP: USD/GBP 03/18/2044	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)			305,565	(1,334,753)		6,855,024		(1,783,155)			585,250		B023
CSWAP: USD/GBP 03/19/2034	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		31,701,300	3.72/(2.54)			254,420	(2,089,579)		14,442		(2,355,641)			328,634		B023
CSWAP: USD/GBP 03/19/2039	DERWENT LONDON PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		21,823,020	4.50/(2.87)			250,295	(1,197,858)		227,081		(1,604,839)			199,407		B023
CSWAP: USD/GBP 04/01/2028	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)			230,707	59,195		3,306,667		(3,003,208)			623,002		B023
CSWAP: USD/GBP 04/13/2035	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	10/11/2018	02/06/2029		24,343,200	4.31/(2.88)			262,384	(427,803)		985,793		(1,726,844)			222,982		B023
CSWAP: USD/GBP 04/18/2044	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		10,251,000	3.79/(2.66)			63,883	(1,192,126)		1,123,448		(797,727)			225,771		B023
CSWAP: USD/GBP 04/28/2028	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)			937,247	(4,298,935)		(384,843)		(6,053,341)			641,129		B023
CSWAP: USD/GBP 04/28/2031	TRITAX BIG BOX REIT PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		45,105,900	4.60/(2.98)			504,764	(2,349,418)		1,448,238		(3,308,221)			473,958		B023
CSWAP: USD/GBP 05/07/2039	WALES & WEST UTILITIES LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		5,448,100	5.94/(5.50)			894	(340,776)		238,811		(403,556)			117,092		B023
CSWAP: USD/GBP 05/12/2035	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		82,137,600	4.32/(2.89)			777,930	(4,022,410)		7,176,767		(6,006,416)			1,195,323		B023
CSWAP: USD/GBP 05/23/2028	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		75,720,600	4.49/(2.99)			758,244	(3,708,159)		11,890,461		(5,537,164)			1,389,735		B023
CSWAP: USD/GBP 05/23/2039	ANGLIAN WATER SERVICES FINANCING	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		42,000,000	4.19/(4.39)			138,675	5,944,327		6,231,455		(2,513,525)			332,312		B023
CSWAP: USD/GBP 06/05/2028	SCOTTISH GAS NETWORKS PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		30,324,000	5.78/(6.31)			(379,748)	(5,486,254)		(6,671,392)		(2,496,416)			468,300		B023
CSWAP: USD/GBP 06/06/2027	WALES & WEST UTILITIES LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		40,920,870	6.09/(5.84)			(49,833)	(2,563,010)		717,045		(3,031,363)			881,502		B023
CSWAP: USD/GBP 06/15/2037	LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		34,055,000	2.70/(2.06)			178,715	1,071,871		1,887,895		(2,299,331)			273,400		B023
CSWAP: USD/GBP 06/16/2028	GROSVENOR LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		38,707,900	5.70/(5.57)			281,279	6,128,646		7,777,064		(2,271,176)			457,101		B023
CSWAP: USD/GBP 06/16/2061	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)			170,356	(648,052)		2,805,823		(1,220,053)			310,852		B023
CSWAP: USD/GBP 06/30/2032	SOUTH WEST WATER LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/05/2023	05/12/2035		12,101,720	5.34/(5.48)			(55,107)	(956,907)		(780,752)		(910,347)			187,666		B023
CSWAP: USD/GBP 06/30/2032	BIFFA LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028		21,636,000	6.32/(6.20)			(97,024)	(2,596,503)		(2,471,160)		(1,689,304)			175,990		B023
CSWAP: USD/GBP 06/30/2034	SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2039		24,888,000	6.43/(6.01)			(23,015)	(2,037,003)		(85,570)		(1,877,005)			459,789		B023
CSWAP: USD/GBP 06/30/2037	GREAT PORTLAND ESTATES PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/16/2018	06/05/2028		7,717,050	4.10/(2.70)			86,109	312,674		657,189		(516,176)			63,193		B023
CSWAP: USD/GBP 07/03/2034	CRODA INTERNATIONAL PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		12,804,000	3.62/(2.46)			96,283	(658,502)		(336,278)		(938,502)			83,034		B023
CSWAP: USD/GBP 07/11/2034	MOTO INVESTMENTS LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		39,456,800	3.87/(3.27)			158,482	(392,205)		3,379,439		(2,777,967)			675,250		B023
CSWAP: USD/GBP 07/11/2036	LONDONMETRIC PROPERTY PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/17/2021	06/16/2028		34,055,000	2.72/(2.06)			184,590	1,071,871		1,952,086		(2,299,331)			280,428		B023
CSWAP: USD/GBP 07/13/2027	KINGS COLLEGE LONDON	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	06/16/2061		9,723,000	3.36/(2.07)			98,025	299,249		3,142,767		(656,952)			290,611		B023
CSWAP: USD/GBP 07/27/2038	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)			26,253	56,399		420,938		(450,481)			84,698		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 08/16/2040	REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2032		13,570,250	3.91/(3.18)			62,497	(296,127)		630,777		(966,658)			176,327		B023
CSWAP: USD/GBP 08/22/2033	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)			35,679	68,149		655,600		(544,331)			116,516		B023
CSWAP: USD/GBP 08/28/2048	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	06/30/2037		44,963,750	2.91/(2.10)			283,748	1,210,620		6,038,358		(3,050,133)			770,842		B023
CSWAP: USD/GBP 09/16/2042	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)			7,083	(2,400,759)		(438,220)		(2,693,502)			536,303		B023
CSWAP: USD/GBP 09/17/2028	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/12/2025	07/09/2032		1,700,000	5.39/(5.43)			48	17,187		58,580		17,187			22,130		B023
CSWAP: USD/GBP 09/17/2028	PEEL PORTS PP FINANCE LIMITED	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	10/12/2023	07/11/2034		1,101,780	6.62/(6.32)			(3,380)	(109,845)		(66,470)		(84,465)			16,327		B023
CSWAP: USD/GBP 09/20/2038	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)			(8,298)	(280,715)		(139,720)		(215,856)			46,237		B023
CSWAP: USD/GBP 09/23/2031	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)			(22,418)	(681,188)		(634,030)		(492,714)			42,647		B023
CSWAP: USD/GBP 09/23/2036	HEATHROW AIRPORT LTD	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/27/2023	07/27/2038		15,575,000	5.74/(5.94)			(72,044)	(1,253,127)		(1,075,261)		(1,173,128)			278,942		B023
CSWAP: USD/GBP 09/28/2032	ABP ACQUISITIONS UK LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/19/2023	08/16/2040		11,602,420	5.47/(5.40)			(35,682)	(1,052,331)		(519,064)		(882,192)			223,837		B023
CSWAP: USD/GBP 1/24/2049	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)			(34,433)	(1,294,376)		(961,938)		(891,577)			161,531		B023
CSWAP: USD/GBP 1/8/2029	UNIVERSITY OF DURHAM	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		10,462,400	4.16/(2.66)			113,995	(307,601)		2,695,038		(750,802)			250,476		B023
CSWAP: USD/GBP 1/8/2034	SOUTH EAST WATER LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/26/2019	09/16/2042		77,044,500	4.67/(3.22)			784,623	(1,711,134)		16,048,951		(5,490,239)			1,587,033		B023
CSWAP: USD/GBP 10/11/2033	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		46,692,690	4.44/(2.92)			472,857	(2,176,191)		381,440		(3,406,764)			402,149		B023
CSWAP: USD/GBP 10/11/2035	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		23,282,030	4.43/(2.92)			235,341	(1,085,098)		188,566		(1,698,689)			200,520		B023
CSWAP: USD/GBP 10/16/2029	SOUTH WEST WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2023	09/20/2038		6,362,760	5.42/(5.49)			(24,636)	(503,116)		(322,439)		(478,636)			114,622		B023
CSWAP: USD/GBP 10/16/2034	BREEDON HOLDINGS LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		10,499,250	2.94/(2.34)			54,506	402,374		932,957		(703,877)			128,413		B023
CSWAP: USD/GBP 10/19/2043	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	09/23/2036		40,121,500	2.77/(2.02)			243,612	1,080,246		4,955,325		(2,721,657)			665,008		B023
CSWAP: USD/GBP 10/20/2028	BAZALGETTE TUNNEL LIMITED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	06/29/2017	09/28/2032		65,729,400	4.00/(2.86)			514,803	(2,390,858)		3,982,023		(4,748,822)			869,518		B023
CSWAP: USD/GBP 10/20/2044	BIRMINGHAM AIRPORT (FINANCE) PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/24/2018	01/24/2049		14,861,450	5.03/(3.21)			191,786	(620,427)		4,450,015		(1,079,278)			358,945		B023
CSWAP: USD/GBP 10/26/2032	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		14,819,360	4.92/(4.41)			134,932	2,433,859		2,908,701		(863,422)			134,128		B023
CSWAP: USD/GBP 10/26/2043	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		54,445,040	5.27/(4.68)			543,955	8,941,785		13,335,218		(3,172,138)			783,302		B023
CSWAP: USD/GBP 10/30/2029	BAZALGETTE TUNNEL LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2023	10/11/2033		11,281,500	5.51/(6.02)			(78,555)	(834,751)		(1,009,099)		(844,652)			159,899		B023
CSWAP: USD/GBP 11/01/2053	BAZALGETTE TUNNEL LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		11,281,500	5.59/(6.05)			(74,247)	(834,751)		(979,862)		(844,652)			178,694		B023
CSWAP: USD/GBP 11/02/2041	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)			223,312	6,530,760		7,251,945		(1,712,767)			312,804		B023
CSWAP: USD/GBP 11/07/2028	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/23/2014	10/16/2034		32,377,900	4.05/(3.79)			248,922	6,799,147		8,361,955		(1,783,155)			486,997		B023
CSWAP: USD/GBP 11/07/2033	ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/04/2023	10/19/2043		18,778,250	7.27/(6.91)			(70,947)	(2,088,627)		(710,672)		(1,454,679)			399,043		B023

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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 11/07/2038	PORTERBROOK RAIL FINANCE LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		42,679,300	3.72/(3.28)			222,823	3,638,046		4,633,644		(2,721,657)			373,141		B023
CSWAP: USD/GBP 11/14/2034	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)			(108,677)	(2,769,259)		604,250		(5,161,763)			1,556,189		B023
CSWAP: USD/GBP 11/14/2039	GROSVENOR LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		45,553,200	4.10/(3.23)			253,731	(1,296,305)		2,352,179		(3,265,988)			605,905		B023
CSWAP: USD/GBP 11/16/2051	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)			(188,819)	(3,026,407)		(1,472,608)		(4,504,812)			1,309,577		B023
CSWAP: USD/GBP 11/16/2056	YORKSHIRE WATER SERVICES BRADFORD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		69,037,560	4.00/(3.54)			553,233	11,687,303		13,891,809		(3,998,020)			697,666		B023
CSWAP: USD/GBP 11/22/2035	CLEVELAND CLINIC UK FINANCING PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		22,030,840	4.63/(2.94)			257,371	(720,788)		7,086,334		(1,586,069)			583,992		B023
CSWAP: USD/GBP 11/26/2034	UK POWER NETWORKS SERVICES HOLDING	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		106,266,150	3.67/(2.66)			855,632	3,278,013		20,186,873		(7,179,544)			2,132,045		B023
CSWAP: USD/GBP 11/28/2032	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2028		9,266,400	4.25/(2.75)			93,214	(426,601)		100,403		(675,722)			81,666		B023
CSWAP: USD/GBP 11/3/2030	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2033		32,689,800	4.47/(2.95)			331,737	(1,504,954)		2,985,281		(2,383,796)			465,459		B023
CSWAP: USD/GBP 11/30/2033	SEVERN TRENT WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/07/2018	11/07/2038		100,331,500	4.53/(2.97)			1,062,784	(4,002,887)		16,731,105		(7,273,394)			1,816,549		B023
CSWAP: USD/GBP 12/02/2035	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)			204,490	(918,752)		2,040,767		(1,407,754)			291,186		B023
CSWAP: USD/GBP 12/05/2034	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	10/23/2024	11/14/2039		64,760,000	6.09/(6.05)			(103,724)	(2,552,508)		469,627		(4,692,512)			1,217,226		B023
CSWAP: USD/GBP 12/12/2036	MAGNA HOUSING LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/05/2021	11/16/2051		7,485,500	3.30/(2.51)			45,235	81,124		1,425,276		(516,176)			191,376		B023
CSWAP: USD/GBP 12/16/2030	MAGNA HOUSING LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		12,249,000	3.32/(2.51)			76,134	132,749		2,588,929		(844,652)			341,825		B023
CSWAP: USD/GBP 12/16/2032	GREAT PORTLAND ESTATES PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		24,309,000	3.23/(2.77)			66,133	(596,628)		1,203,781		(1,736,229)			387,244		B023
CSWAP: USD/GBP 12/16/2034	SOUTHERN GAS NETWORKS PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		89,597,350	3.16/(2.27)			492,966	(5,044,036)		4,463,969		(6,597,672)			1,355,976		B023
CSWAP: USD/GBP 12/18/2029	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)			(115,119)	(1,261,576)		(1,306,927)		(760,187)			129,079		B023
CSWAP: USD/GBP 12/18/2033	EVERSHOLT FUNDING PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		39,428,940	4.08/(3.54)			281,454	4,830,311		6,538,769		(2,411,951)			445,036		B023
CSWAP: USD/GBP 12/18/2038	BROMFORD HOUSING GROUP LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		60,498,900	5.74/(5.83)			(274,470)	(4,794,233)		(3,919,067)		(4,551,737)			864,764		B023
CSWAP: USD/GBP 12/20/2031	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)			145,997	647,097		2,907,418		(1,689,304)			396,868		B023
CSWAP: USD/GBP 12/31/2047	ABP ACQUISITIONS UK LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		29,693,360	5.62/(5.97)			(207,509)	(2,482,019)		(2,643,514)		(2,243,021)			449,987		B023
CSWAP: USD/GBP 12/5/2033	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)			(4,405)	(11,130)		33,628		(131,390)			31,363		B023
CSWAP: USD/GBP 2/15/2039	MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		23,400,500	3.52/(2.84)			124,779	514,247		1,695,098		(1,595,454)			267,158		B023
CSWAP: USD/GBP 2/3/2027	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		23,400,500	3.70/(2.97)			134,106	514,247		2,153,473		(1,595,454)			314,309		B023
CSWAP: USD/GBP 3/22/2030	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		23,400,500	3.80/(3.00)			146,634	514,247		2,658,269		(1,595,454)			355,203		B023
CSWAP: USD/GBP 3/3/2028	MARS INCORPORATED	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	12/10/2024	12/18/2029		12,757,000	5.20/(5.21)			(31,831)	(705,502)		(535,459)	31,785	(938,502)			131,018		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/GBP 3/31/2039	MARS INCORPORATED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOOSJ21A208	12/10/2024	12/18/2033		7,654,200	5.43/(5.42)			(18,318)	(423,301)		(224,263)	44,032	(563,101)			109,738		B023
CSWAP: USD/GBP 3/31/2043	MARS INCORPORATED	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	12/10/2024	12/18/2038		3,827,100	5.71/(5.73)			(10,826)	(211,650)		(74,948)	30,542	(281,551)			69,588		B023
CSWAP: USD/GBP 3/6/2040	MITIE TREASURY MANAGEMENT LTD.	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/12/2024	12/20/2031		24,497,550	5.76/(5.71)			(49,567)	(1,417,765)		(902,288)	62,149	(1,806,617)			305,598		B023
CSWAP: USD/GBP 4/17/2033	ENFINIUM HOLDINGS LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		62,831,400	4.16/(3.23)			404,571	(576,982)		9,034,706					1,482,400		B023
CSWAP: USD/GBP 4/2/2044	2DWT	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/10/2013	12/05/2033		19,128,000	4.71/(4.10)			172,049	2,972,998		4,388,154		(1,126,203)			273,642		B023
CSWAP: USD/GBP 4/22/2028	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)			(11,939)	(1,064,582)		2,327		(1,238,823)			305,612		B023
CSWAP: USD/GBP 4/24/2039	ERAC UK FINANCE LIMITED	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		31,340,000	4.00/(3.43)			263,331	4,414,997		4,740,431		(1,877,005)			181,745		B023
CSWAP: USD/GBP 6/15/2029	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		44,066,500	3.93/(2.55)			501,468	2,332,745		5,472,493		(2,909,358)			466,185		B023
CSWAP: USD/GBP 6/26/2039	SEVERN TRENT WATER LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		101,820,450	3.79/(3.37)			657,417	11,958,252		13,764,833		(6,264,504)			792,739		B023
CSWAP: USD/GBP 6/27/2036	HIGH SPEED RAIL FINANCE PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039		51,902,884	3.10/(2.30)			228,331	(5,305,455)		(1,660,965)					953,759		B023
CSWAP: USD/GBP 6/5/2030	VIRIDOR ENERGY GROUP LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/16/2021	03/31/2043		56,193,097	3.72/(2.90)			351,215	(94,080)		6,323,270					1,175,685		B023
CSWAP: USD/GBP 7/17/2029	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/24/2024	03/06/2040		37,204,740	5.57/(5.72)			(51,855)	(221,014)		969,009	2,912,551	(2,609,037)			706,917		B023
CSWAP: USD/GBP 7/18/2039	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		66,244,800	4.94/(4.63)			357,870	6,471,293		9,958,936		(4,166,951)			910,154		B023
CSWAP: USD/GBP 7/20/2031	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/08/2023	04/02/2044		24,540,000	7.02/(6.55)			(26,703)	(2,385,003)		(29,209)		(1,877,005)			528,007		B023
CSWAP: USD/GBP 9/1/2031	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		44,066,500	3.83/(2.45)			498,433	2,332,745		4,156,347		(2,909,358)			352,645		B023
CSWAP: USD/GBP 9/12/2030	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)			821	(2,160,799)		666,950		(2,562,112)			637,199		B023
CSWAP: USD/GBP 9/16/2034	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.88/(4.51)			107,421	2,315,249		2,698,959		(656,952)			113,048		B023
CSWAP: USD/GBP 9/16/2039	NORTHERN GAS NETWORKS LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/22/2019	06/26/2039		23,421,000	4.02/(2.71)			203,921	(1,484,628)		2,993,651		(1,736,230)			434,161		B023
CSWAP: USD/GBP 9/16/2044	HEATHROW AIRPORT LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		25,887,180	4.09/(2.61)			304,862	1,250,802		5,378,420		(1,717,459)			424,343		B023
CSWAP: USD/GBP 9/24/2030	GREAT PORTLAND ESTATES PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		7,717,050	4.21/(2.79)			87,521	312,674		908,414		(516,176)			83,492		B023
CSWAP: USD/GBP 9/27/2030	ABP ACQUISITIONS UK LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/09/2014	07/17/2029		37,755,200	4.56/(4.38)			322,651	7,599,197		8,583,494		(2,102,245)			367,859		B023
CSWAP: USD/GBP 9/27/2030	CADOGAN ESTATES LIMITED	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		20,222,850	4.33/(2.79)			230,545	(644,027)		3,636,791		(1,454,679)			375,697		B023
CSWAP: USD/GBP 9/30/2034	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)			83,617	1,254,498		1,920,626		(938,502)			177,300		B023
CSWAP: USD/JPY 03/08/2035	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)			176,828	2,177,697		3,587,908		(1,914,545)			360,701		B023
CSWAP: USD/JPY 03/12/2038	CADOGAN ESTATES LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		9,637,500	4.57/(4.07)			71,889	1,223,437		1,645,085		(586,564)			107,248		B023
CSWAP: USD/JPY 03/19/2034	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2034		14,142,150	4.13/(3.87)			113,931	3,035,586		3,740,571		(774,265)			211,744		B023
CSWAP: USD/JPY 07/11/2033	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2039		28,284,300	4.36/(4.09)			238,181	6,071,172		8,068,277		(1,548,529)			528,581		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/JPY 09/06/2035	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		12,427,950	4.64/(4.38)			110,091	2,667,636		3,801,630		(680,414)			270,685		B023
CSWAP: USD/JPY 09/06/2043	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)			90,490	1,344,699		1,864,843		(638,182)			117,224		B023
CSWAP: USD/JPY 11/07/2038	SCOTLAND GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		16,846,080	4.20/(2.74)			178,478	(385,922)		1,064,916		(1,201,283)			188,242		B023
CSWAP: USD/JPY 11/07/2043	SOUTHERN GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		16,714,470	4.20/(2.74)			177,084	(382,907)		1,056,596		(1,191,898)			186,771		B023
CSWAP: USD/JPY 5/11/2032	THE GREAT ROLLING STOCK COMPANY	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		54,982,600	3.43/(2.36)			419,473	(1,694,532)		2,563,542					824,990		B023
CSWAP: USD/JPY 8/22/2029	EQUINIX JAPAN KK	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/19/2023	03/08/2035		40,124,680	5.43/(2.13)			1,060,165	5,253,145		7,698,011		(2,102,366)			616,443		B023
CSWAP: USD/NOK 10/3/2034	SOUTHERN GAS NETWORKS PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/26/2025	03/12/2038		49,120,050	6.01/(2.65)			900,363	(648,037)		2,322,821		(648,037)			866,756		B023
CSWAP: USD/NZD 11/21/2033	AFLAC INCORPORATED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/07/2024	03/19/2034		29,578,794	5.48/(1.60)			854,525	(70,798)		2,592,785		(1,787,541)			430,451		B023
CSWAP: USD/NZD 11/21/2035	AFLAC INCORPORATED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	05/16/2025	05/29/2035		47,992,329	5.72/(2.32)			558,678	683,530		3,418,315		683,530			746,036		B023
CSWAP: USD/SEK 10/3/2034	AFLAC INCORPORATED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/16/2025	05/29/2040		16,383,252	5.97/(2.65)			186,509	233,338		1,497,032		233,338			313,764		B023
CSWAP: USD/SEK 10/3/2035	METLIFE INC	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	06/04/2025	06/17/2045		90,753,000	6.34/(3.29)			825,823	2,727,811		9,494,228		2,727,811			2,015,352		B023
CSWAP: USD/SEK 10/3/2039	DYSON FINANCE LIMITED	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		22,108,609	5.67/(1.37)			717,869	440,870		2,981,402		(1,306,324)			308,404		B023
CSWAP: CHF/USD 05/04/2028	Foreign Liability	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	07/17/2025	07/30/2040		33,125,060	5.80/(2.71)			172,675	(202,631)		1,375,683		(202,631)			638,057		B023
CSWAP: CHF/USD 05/07/2032	THERMO FISHER SCIENTIFIC INC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/24/2023	09/06/2035		30,853,620	5.65/(1.50)			956,067	383,359		4,357,908		(1,837,018)			486,366		B023
CSWAP: CHF/USD 07/23/2030	THERMO FISHER SCIENTIFIC INC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/24/2023	09/06/2043		13,712,720	5.95/(2.02)			401,745	170,382		2,989,143		(816,452)			290,448		B023
CSWAP: CHF/USD 09/11/2029	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2038		9,811,119	6.31/(1.84)			322,189	(142,498)		1,784,726		(600,092)			177,635		B023
CSWAP: CHF/USD 10/18/2027	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2043		2,422,746	6.44/(2.12)			76,583	(35,188)		581,709		(117,696)			51,558		B023
CSWAP: GBP/USD 04/22/2040	ABP ACQUISITIONS UK LIMITED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/04/2025	02/18/2036		6,586,301	5.99/(2.25)			147,617	(336,542)		213,657		(250,666)			106,159		B023
CSWAP: USD/AUD 03/12/2044	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)			829,600	8,357,994		9,232,730		(1,264,503)			447,127		B023
CSWAP: USD/EUR 03/13/2032	COSTCO WHOLESALE JAPAN LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		14,132,644	2.97/(0.28)			292,121	3,772,755		3,771,184		(496,075)			139,475		B023
CSWAP: USD/EUR 10/31/2028	GOLDCUP 101311 AB PUBL	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		39,645,519	6.00/(5.52)			(9,256)	(4,503,067)		(2,950,194)		(3,032,375)			595,135		B023
CSWAP: USD/EUR 4/13/2025	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/25/2023	11/21/2033		33,674,280	6.33/(3M NZDBBRFRA+186.0 0 bps)			193,660	112,713		2,198,968		(352,564)			480,610		B023
CSWAP: USD/EUR 5/7/2025	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/25/2023	11/21/2035		21,323,160	6.43/(3M NZDBBRFRA+198.0 0 bps)			119,774	71,372		1,478,716		(223,250)			339,634		B023
CSWAP: USD/EUR 6/27/2026	GOLDCUP 101311 AB PUBL	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/25/2024	10/03/2034		34,514,831	6.06/(4.45)			273,493	(5,287,766)		(5,012,100)		(3,410,774)			518,116		B023
CSWAP: USD/EUR 6/27/2045	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2035		2,906,037	6.12/(4.36)			19,863	(467,164)		(401,357)	66,055	(254,433)			45,980		B023
CSWAP: USD/EUR 6/27/2050	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2039		4,722,310	6.32/(4.57)			31,139	(759,142)		(648,568)	130,605	(413,453)			88,398		B023
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(71,055,035)	752,757,591	XXX	1,024,829,552	19,570,331	761,891,684			257,232,598	XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											(103,288)	(71,614,088)	752,661,459	XXX	1,030,524,410	19,570,331	761,891,684	7,156		260,846,667	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
FSWP: OIS 2.614000 8/23/2027	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/23/2027		250,000,000	SOFR/(2.61)			3,531,247	3,788,293		3,788,293					1,721,142		B0311
FSWP: OIS 2.690000 7/22/2031	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/19/2022	07/22/2031		68,000,000	SOFR/(2.69)			870,819	2,701,848		2,701,848					819,602		B0311
FSWP: OIS 3.818000 2/21/2034 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)			(246,201)	(246,201)		(246,201)					1,449,138		B0311
FSWP: OIS 3.821000 2/21/2034 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)			(258,395)	(258,395)		(258,395)					1,449,138		B0311
FSWP: OIS 3.834900 2/13/2038 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/09/2024	02/13/2038		100,000,000	3.83/(SOFR)			(1,538,652)	(1,538,652)		(1,538,652)					1,759,320		B0311
FSWP: OIS 3.919300 2/21/2038 SOF	Liability Hedge	Exhibit 7	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2038		150,000,000	3.92/(SOFR)			(1,681,665)	(1,681,665)		(1,681,665)					2,641,314		B0311
FSWP: USD 3.783200 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)			(919,695)	(919,695)		(919,695)					915,431		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	3.79/(SOFR)			(913,062)	(913,062)		(913,062)					915,431		B0311
FSWP: USD 3.975200 2/22/2039 SOF	Fixed Income Portfolio	D1	Currency	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	3.98/(SOFR)			(1,305,421)	(1,305,421)		(1,305,421)					1,830,675		B0311
SWP: OIS 2.002000 12/31/2035	Liability Hedge	Exhibit 7	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/05/2022	12/31/2035		16,990,510	2.00/(SOFR+(77.40) bps)			(193,434)	(1,802,815)		(1,802,815)	716,046				272,081		B0311
SWP: OIS 2.005000 12/31/2040	Fixed Income Portfolio	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/05/2022	12/31/2040		22,658,202	2.01/(SOFR+(83.70) bps)			(246,576)	(3,952,250)		(3,952,250)	630,841				442,604		B0311
SWP: OIS 2.00527 12/29/2045	Liability Hedge	Exhibit 7	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/28/2022	12/29/2045		62,286,009	2.01/(SOFR+(110.50) bps)			(550,718)	(12,642,831)		(12,642,831)	596,877				1,401,791		B0311
SWP: OIS 2.364000 4/13/2027	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		8,500,000	2.36/(SOFR+42.83 bps)			(158,745)	(196,133)		(196,133)					52,643		B0311
SWP: OIS 2.436000 10/30/2030	Liability Hedge	Exhibit 7	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/26/2022	10/30/2030		250,000,000	SOFR/(2.44)			3,678,009	11,318,357		11,318,357					2,818,724		B0311
SWP: OIS 2.491000 7/26/2028	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/22/2022	07/26/2028		50,000,000	SOFR/(2.49)			714,963	1,162,661		1,162,661					419,964		B0311
SWP: OIS 2.541000 8/15/2033	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/26/2022	08/15/2033		250,000,000	SOFR/(2.54)			3,481,519	17,511,158		17,511,158					3,508,795		B0311
SWP: OIS 2.600000 8/26/2032	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/26/2032		150,000,000	SOFR/(2.60)			268,267	8,541,669		8,541,669					1,971,457		B0311
SWP: OIS 2.652000 8/26/2047	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/26/2023	08/26/2047		150,000,000	SOFR/(2.65)	14,912,071		249,633	29,378,431		29,378,431					3,511,234		B0311
SWP: OIS 2.778000 12/31/2043	Fixed Income Portfolio	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/09/2022	12/31/2043		63,119,287	2.78/(SOFR+(8.75) bps)			(634,858)	(13,431,983)		(13,431,983)	1,055,403				1,348,709		B0311
SWP: OIS 2.788554 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)			(643,443)	(13,490,106)		(13,490,106)	1,060,907				1,351,349		B0311
SWP: OIS 2.797500 12/31/2043	Fixed Income Portfolio	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/25/2022	12/31/2043		69,921,526	2.80/(SOFR+(11.00) bps)			(688,805)	(14,375,123)		(14,375,123)	1,165,159				1,494,057		B0311

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: OIS 2.812500 12/31/2038	Fixed Income Portfolio	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/07/2022	12/31/2038		38,043,562	2.81/(SOFR+(7.20) bps)			(377,748)	(5,186,101)		(5,186,101)	1,358,517				692,672		B031
SWP: OIS 2.820568 12/31/2043	Fixed Income Portfolio	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/30/2022	12/31/2043		37,545,900	2.82/(SOFR+(5.00) bps)			(379,759)	(7,890,362)		(7,890,362)	625,056				802,267		B0311
SWP: OIS 2.851000 8/16/2029	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/24/2022	08/16/2029		200,000,000	SOFR/(2.85)			2,466,180	3,919,431		3,919,431					1,969,632		B0311
SWP: OIS 2.877137 12/31/2044	Fixed Income Portfolio	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/31/2022	12/31/2044		38,537,768	2.88/(SOFR+4.10 bps)			(397,995)	(8,734,015)		(8,734,015)	463,815				845,765		B0311
SWP: OIS 2.920275 12/31/2043	Fixed Income Portfolio	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/01/2022	12/31/2043		43,116,168	2.92/(SOFR+(9.30) bps)			(386,007)	(8,152,567)		(8,152,567)	722,341				921,290		B0311
SWP: OIS 2.954200 9/6/2029	Real Estate	Schedule A	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/07/2022	09/06/2029		400,000,000	SOFR/(2.95)			4,629,890	6,486,363		6,486,363					3,968,368		B0311
SWP: OIS 3.031000 6/5/2034	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/01/2022	06/05/2034		75,000,000	SOFR/(3.03)			797,827	3,142,105		3,142,105					1,105,133		B0311
SWP: OIS 3.387850 10/1/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2024	10/01/2026		105,000,000	3.39/(SOFR)			(845,171)	(263,013)		(263,013)					525,719		B0311
SWP: OIS 3.405200 6/26/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	06/26/2027		24,000,000	SOFR/(3.41)			2,492	8,172		8,172					158,154		B0311
SWP: OIS 3.454900 6/23/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	06/23/2026		100,000,000	SOFR/(3.45)			716,295	235,900		235,900					426,839		B0311
SWP: OIS 3.477000 5/28/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/26/2025	05/28/2027		21,000,000	SOFR/(3.48)			16,559	(11,301)		(11,301)					135,183		B0311
SWP: OIS 3.489000 2/1/2042 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/01/2024	02/01/2042		50,000,000	3.49/(SOFR)				(2,567,185)		(2,567,185)					1,010,900		B0311
SWP: OIS 3.513700 4/1/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2024	04/01/2026		70,000,000	3.51/(SOFR)			(460,924)	(137,411)		(137,411)					247,826		B0311
SWP: OIS 3.532300 12/26/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	12/26/2026		38,000,000	SOFR/(3.53)			3,275	5,020		5,020					211,435		B0311
SWP: OIS 3.538600 3/23/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	03/23/2026		15,000,000	SOFR/(3.54)			96,097	27,282		27,282					51,783		B0311
SWP: OIS 3.594390 2/6/2036 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036		75,000,000	SOFR/(3.59)				460,699		460,699					1,206,947		B0311
SWP: OIS 3.598000 3/5/2034 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/05/2024	03/05/2034		100,000,000	SOFR/(3.60)				668,265		668,265					1,451,971		B031
SWP: OIS 3.632000 6/13/2028	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/06/2023	06/13/2028		500,000,000	3.63/(SOFR)			(3,196,643)	3,459,123		3,459,123					4,111,044		B031
SWP: OIS 3.646700 11/28/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/26/2025	11/28/2026		27,000,000	SOFR/(3.65)			16,963	(22,683)		(22,683)					145,502		B0311
SWP: OIS 3.655300 12/23/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	12/23/2025		15,000,000	SOFR/(3.66)			84,970	15,790		15,790					35,979		B0311
SWP: OIS 3.675400 3/27/2034 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR/(3.68)			182,253	(342,548)		(342,548)					728,575		B031
SWP: OIS 3.722600 3/12/2038 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	3.72/(SOFR)				(1,069,231)		(1,069,231)					882,284		B031
SWP: OIS 3.739500 5/2/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/30/2025	05/02/2026		150,000,000	SOFR/(3.74)			389,545	105,672		105,672					574,277		B0311
SWP: OIS 3.742200 4/2/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/31/2025	04/02/2027		65,000,000	3.74/(SOFR)			(206,469)	236,109		236,109					398,587		B0311
SWP: OIS 3.745600 8/18/2040 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/16/2023	08/18/2040		100,000,000	SOFR/(3.75)			70,821	1,490,000		1,490,000					1,929,582		B037

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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 3.746600 3/25/2034 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034		125,000,000	SOFR/(3.75)			413,964	(1,507,887)		(1,507,887)					1,820,851		B031
SWP: OIS 3.749000 3/22/2039 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039		50,000,000	3.75/(SOFR)				(597,671)		(597,671)					917,953		B0311
SWP: OIS 3.755700 8/29/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2025	08/29/2026		90,000,000	SOFR/(3.76)			44,384	(56,143)		(56,143)					429,822		B0311
SWP: OIS 3.758500 1/29/2037 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		37,500,000	SOFR/(3.76)				17,394		17,394					631,397		B0311
SWP: OIS 3.766200 2/13/2036 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/09/2024	02/13/2036		100,000,000	3.77/(SOFR)				(616,451)		(616,451)					1,610,752		B0311
SWP: OIS 3.773500 5/29/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	05/29/2026		70,000,000	SOFR/(3.77)			332,693	22,073		22,073					284,400		B0311
SWP: OIS 3.775330 3/20/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/17/2025	03/20/2027		48,000,000	SOFR/(3.78)			79,738	(196,667)		(196,667)					290,835		B0311
SWP: OIS 3.779000 4/2/2026	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/29/2023	04/02/2026		200,000,000	3.78/(SOFR)			(977,276)	(100,297)		(100,297)					710,007		B0311
SWP: OIS 3.785400 3/25/2039 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.79/(SOFR)				(652,105)		(652,105)					1,377,349		B0311
SWP: OIS 3.786250 10/1/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2024	10/01/2025		70,000,000	3.79/(SOFR)			(351,963)	(1,107)		(1,107)					18,320		B031
SWP: OIS 3.789560 3/13/2039 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	3.79/(SOFR)				(724,085)		(724,085)					687,835		B031
SWP: OIS 3.800000 12/5/2029 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		(2,876,367)	10,531,722		10,531,722			(8,196)		6,647,471		B0311
SWP: OIS 3.800100 2/14/2039 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/12/2024	02/14/2039		100,000,000	3.80/(SOFR)				(1,694,795)		(1,694,795)					1,829,178		B0311
SWP: OIS 3.804100 8/5/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/01/2025	08/05/2026		50,000,000	SOFR/(3.80)			42,138	(33,563)		(33,563)					230,024		B0311
SWP: OIS 3.807000 3/28/2039 SOF	Liability Hedge	Exhibit 7	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.81/(SOFR)				(1,410,156)		(1,410,156)		(441,782)			1,377,768		B0311
SWP: OIS 3.816760 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)				(125,651)		(125,651)					723,860		B0311
SWP: OIS 3.823300 12/24/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	12/24/2026		99,000,000	SOFR/(3.82)			289,395	(311,708)		(311,708)					549,623		B0311
SWP: OIS 3.830000 12/13/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/06/2024	12/13/2027		300,000,000	3.83/(SOFR)	3,445		(1,256,093)	2,746,524		2,746,524			(853)		2,226,244		B0311
SWP: OIS 3.837100 3/20/2041 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	3.84/(SOFR)				(1,373,453)		(1,373,453)					983,598		B0311
SWP: OIS 3.837500 2/12/2041 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(1,350,228)		(1,350,228)					980,460		B0311
SWP: OIS 3.838900 3/26/2041 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.84/(SOFR)				(1,370,947)		(1,370,947)					984,121		B031
SWP: OIS 3.842740 2/12/2041 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(1,332,435)		(1,332,435)					980,460		B031
SWP: OIS 3.845400 3/27/2039 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	3.85/(SOFR)				(877,180)		(877,180)					918,419		B037
SWP: OIS 3.847900 12/20/2026 SOF	Fixed income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/17/2025	12/20/2026		37,000,000	SOFR/(3.85)			53,782	(128,672)		(128,672)					204,500		B0311
SWP: OIS 3.851000 3/19/2041 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041		50,000,000	3.85/(SOFR)				(1,325,840)		(1,325,840)					983,511		B0311
SWP: OIS 3.867800 9/24/2026 SOF	Fixed income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	09/24/2026		70,000,000	SOFR/(3.87)			186,584	(144,840)		(144,840)					347,111		B031

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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 3.867950 2/16/2027 SOF	Fixed income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/14/2025	02/16/2027		130,000,000	SOFR/(3.87)			243,206	(615,551)		(615,551)					763,804		B0311
SWP: OIS 3.876000 2/15/2039 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/13/2024	02/15/2039		50,000,000	3.88/(SOFR)				(568,506)		(568,506)					914,682		B0311
SWP: OIS 3.880900 2/28/2026 SOF	Fixed income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	02/28/2026		65,000,000	SOFR/(3.88)			249,740	23,849		23,849					209,038		B0311
SWP: OIS 3.882140 7/2/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/30/2025	07/02/2026		150,000,000	SOFR/(3.88)			177,085	(119,911)		(119,911)					651,000		B0311
SWP: OIS 3.886500 3/14/2039 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	3.89/(SOFR)				(1,207,788)		(1,207,788)					1,375,809		B0311
SWP: OIS 3.889100 2/27/2039 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	3.89/(SOFR)				(1,992,796)		(1,992,796)					2,289,512		B037
SWP: OIS 3.899280 2/27/2039 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	3.90/(SOFR)				(3,901,449)		(3,901,449)					4,579,025		B0311
SWP: OIS 3.904200 3/20/2039 SOF	Liability Hedge	Exhibit 7	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	3.90/(SOFR)				(1,167,419)		(1,167,419)					1,376,649		B0311
SWP: OIS 3.913130 4/9/2039 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/09/2024	04/09/2039		50,000,000	3.91/(SOFR)				(842,445)		(842,445)					919,630		B0311
SWP: OIS 3.925400 4/3/2039 SOF	Fixed income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/03/2039		75,000,000	3.93/(SOFR)				(1,121,077)		(1,121,077)					1,378,607		B0311
SWP: OIS 3.934600 6/24/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	06/24/2026		7,000,000	SOFR/(3.93)			15,404	(7,474)		(7,474)					29,935		B0311
SWP: OIS 3.937880 4/3/2038 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/03/2024	04/03/2038		50,000,000	3.94/(SOFR)				(543,900)		(543,900)					884,416		B0311
SWP: OIS 3.940720 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/04/2024	04/05/2039		50,000,000	3.94/(SOFR)				(772,738)		(772,738)					919,257		B031
SWP: OIS 3.943300 9/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/17/2025	09/20/2026		33,000,000	SOFR/(3.94)			38,235	(90,336)		(90,336)					162,724		B037
SWP: OIS 3.951500 4/3/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/02/2024	04/03/2039		50,000,000	3.95/(SOFR)				(704,419)		(704,419)					919,071		B031
SWP: OIS 3.959600 1/16/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/11/2024	01/16/2026		12,000,000	SOFR/(3.96)			39,314	3,682		3,682					32,637		B0311
SWP: OIS 3.970000 4/4/2026 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)	198,563	(31,215)		(31,215)			2,132		356,928		B0311
SWP: OIS 3.986150 9/12/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	09/12/2026		55,000,000	SOFR/(3.99)			171,463	(164,120)		(164,120)					268,133		B0311
SWP: OIS 3.990900 4/10/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/08/2024	04/10/2039		50,000,000	3.99/(SOFR)				(641,627)		(641,627)					919,723		B0311
SWP: OIS 3.997000 8/16/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/14/2025	08/16/2026		33,000,000	SOFR/(4.00)			43,148	(82,797)		(82,797)					154,494		B0311
SWP: OIS 4.020800 4/12/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/10/2024	04/12/2039		100,000,000	4.02/(SOFR)				(1,168,019)		(1,168,019)					1,839,818		B0311
SWP: OIS 4.022100 6/12/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	06/12/2026		30,000,000	SOFR/(4.02)			78,933	(44,987)		(44,987)					125,376		B0311
SWP: OIS 4.022400 11/29/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	11/29/2025		15,000,000	SOFR/(4.02)			44,701	4,171		4,171					30,408		B031
SWP: OIS 4.057500 4/11/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/11/2024	04/11/2039		100,000,000	4.06/(SOFR)				(1,063,918)		(1,063,918)					1,839,632		B0311
SWP: OIS 4.065860 6/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/17/2025	06/20/2026		50,000,000	SOFR/(4.07)			41,095	(98,180)		(98,180)					212,213		B031
SWP: OIS 4.069010 5/1/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/30/2025	05/01/2026		125,000,000	SOFR/(4.07)			118,981	(155,034)		(155,034)					477,445		B031

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: OIS 4.075800 4/3/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/27/2025	04/03/2026		14,245,000	SOFR/(4.08)			24,261	(11,533)		(11,533)					50,707		B0311
SWP: OIS 4.076380 3/12/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	03/12/2026		10,000,000	SOFR/(4.08)			22,461	(5,540)		(5,540)					33,413		B031
SWP: OIS 4.081000 9/1/2027	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA NA REAL ESTATE B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	11/09/2022	09/01/2027		225,000,000	SOFR/(4.08)			(47,718)	(3,078,621)		(3,078,621)	(2,603,653)				1,559,068		B0311
SWP: OIS 4.096000 8/15/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	08/15/2026		110,000,000	SOFR/(4.10)			251,429	(368,373)		(368,373)					514,176		B0311
SWP: OIS 4.099600 5/16/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/14/2025	05/16/2026		23,000,000	SOFR/(4.10)			22,441	(36,715)		(36,715)					90,891		B0311
SWP: OIS 4.101600 10/16/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/11/2024	10/16/2025		16,000,000	SOFR/(4.10)			41,139	1,877		1,877					16,750		B0311
SWP: OIS 4.112000 12/24/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	12/24/2025		21,000,000	SOFR/(4.11)			29,221	(1,479)		(1,479)					50,670		B0311
SWP: OIS 4.113400 2/12/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/07/2024	02/12/2026		15,000,000	SOFR/(4.11)			30,610	(5,845)		(5,845)					45,612		B031
SWP: OIS 4.124100 5/15/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	05/15/2026		25,000,000	SOFR/(4.12)			47,343	(42,535)		(42,535)					98,577		B0311
SWP: OIS 4.139600 4/28/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	04/28/2026		15,090,000	SOFR/(4.14)			22,872	(22,802)		(22,802)					57,230		B0311
SWP: OIS 4.145880 1/3/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/27/2025	01/03/2026		47,975,000	SOFR/(4.15)			65,526	(9,913)		(9,913)					122,377		B0311
SWP: OIS 4.150700 4/1/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/01/2026		100,000,000	SOFR/(4.15)			112,060	(115,018)		(115,018)					354,037		B031
SWP: OIS 4.151000 12/12/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	12/12/2025		10,000,000	SOFR/(4.15)			19,505	110		110					22,361		B0311
SWP: OIS 4.151110 3/28/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	03/28/2026		22,930,000	SOFR/(4.15)			33,820	(25,656)		(25,656)					80,289		B0311
SWP: OIS 4.153400 11/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	11/20/2026		141,000,000	SOFR/(4.15)			200,768	(877,553)		(877,553)					752,644		B031
SWP: OIS 4.166010 2/28/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	02/28/2026		20,920,000	SOFR/(4.17)			30,186	(16,193)		(16,193)					67,278		B0311
SWP: OIS 4.170500 8/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	08/20/2026		17,000,000	SOFR/(4.17)			20,536	(69,202)		(69,202)					80,084		B031
SWP: OIS 4.172500 2/15/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	02/15/2026		15,000,000	SOFR/(4.17)			23,595	(10,019)		(10,019)					46,116		B031
SWP: OIS 4.185000 1/28/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	01/28/2026		31,390,000	SOFR/(4.19)			44,294	(14,657)		(14,657)					89,992		B031
SWP: OIS 4.201500 5/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	05/20/2026		13,000,000	SOFR/(4.20)			12,375	(29,464)		(29,464)					51,822		B0311
SWP: OIS 4.204800 11/12/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/07/2024	11/12/2025		24,877,000	SOFR/(4.20)			41,523	1,737		1,737					42,693		B031
SWP: OIS 4.233000 12/23/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/19/2024	12/23/2025		50,000,000	SOFR/(4.23)			64,188	(11,967)		(11,967)					119,931		B0311
SWP: OIS 4.246500 11/15/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	11/15/2025		15,000,000	SOFR/(4.25)			20,021	(32)		(32)					26,625		B031
SWP: OIS 4.250000 12/20/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/17/2025	12/20/2025		25,000,000	SOFR/(4.25)			7,504	(11,548)		(11,548)					58,885		B031
SWP: OIS 4.254930 2/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	02/20/2026		2,000,000	SOFR/(4.25)			1,590	(2,040)		(2,040)					6,259		B0311

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: OIS 4.278200 11/20/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	11/20/2025		4,000,000	SOFR/(4.28)			2,603	(506)		(506)					7,476		B0311
SWP: OIS 4.447200 4/1/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/12/2024	04/01/2026		100,000,000	4.45/(SOFR)			38,661	259,926		259,926					354,037		B031
SWP: OIS 4.546300 9/18/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/12/2023	09/18/2026		300,000,000	4.55/(SOFR)			110,924	2,444,215		2,444,215					1,475,136		B031
SWP: OIS 4.575500 3/18/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	03/18/2026		80,000,000	SOFR/(4.58)			(96,236)	(229,814)		(229,814)					272,180		B031
SWP: OIS 4.693200 3/28/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/26/2024	03/28/2026		80,000,000	SOFR/(4.69)			(176,923)	(299,086)		(299,086)					280,117		B031
SWP: OIS 4.724100 5/23/2026 SOF	Fixed Income Security	D1	Equity/Index	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/21/2024	05/23/2026		45,000,000	SOFR/(4.72)			(99,414)	(256,414)		(256,414)					180,539		B023
SWP: OIS 4.790800 12/28/2025 SOF	Real Estate	Schedule A	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/26/2024	12/28/2025		20,000,000	SOFR/(4.79)			(59,253)	(32,660)		(32,660)					49,380		B031
SWP: OIS 4.893700 11/23/2025 SOF	Fixed Income Security	D1	Equity/Index	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/21/2024	11/23/2025		25,000,000	SOFR/(4.89)			(89,936)	(24,837)		(24,837)					48,080		B031
SWP: OIS 5.330000 9/28/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/26/2006	09/28/2036		19,500,000	5.33/(SOFR+26.16 bps)			97,691	2,341,587		2,341,587					323,411		B031
SWP: OIS 5.550000 9/11/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/07/2006	09/11/2036		31,250,000	5.55/(SOFR+26.16 bps)			208,048	4,362,816		4,362,816					517,189		B031
SWP: USD 1.760000 10/4/2028	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2021	10/04/2028		292,625,000	1.76/(SOFR+67.25 bps)			(7,237,201)	(18,819,809)		(18,819,809)					2,539,986		B031
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)				(1,610,520)		(1,610,520)					1,072,620		B031
SWP: USD 3.910600 2/21/2036 SOF	Fixed Income Security	D1	Equity/Index	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/21/2024	02/21/2036		250,000,000	3.91/(SOFR)				(1,213,435)		(1,213,435)					4,031,129		B031
SWP: USD 3.912700 2/20/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	3.91/(SOFR)				(577,068)		(577,068)					880,341		B031
SWP: USD 3.964800 2/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039		50,000,000	3.96/(SOFR)				(669,905)		(669,905)					915,337		B0311
SWP: USD 3.975000 09/11/2036	Fixed Income Security	D1	Interest Rate	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	07/26/2011	09/11/2036		31,250,000	US3MLIB/(3.98)			161,977	34,171		34,171	(1,133,273)				517,189		B031
SWP: USD 4.147500 09/28/2036	Fixed Income Security	D1	Interest Rate	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	07/27/2011	09/28/2036		19,500,000	US3MLIB/(4.15)			75,964	(277,309)		(277,309)	(691,752)				323,411		B031
SWP: OIS 3.630170 10/2/2026 SOF	Fixed Income Security	D1	Interest Rate.	XML BOFA 549300HN4UKV1E2R3U73	09/30/2025	10/02/2026		80,000,000	SOFR/(6.63)				6,458		6,458					401,094		B031
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										14,970,428	(4,300)	4,419,631	(45,481,744)	XXX	(45,481,744)	3,524,502		(6,917)		127,635,287	XXX	XXX
CSWAP: USD/GBP 02/27/2045	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/20/2022	05/04/2028		21,130	100.00/(100.00)			4,179	19,824		19,824	3,856	536			170		B021
CSWAP: USD/GBP 06/27/2026	Foreign Liability	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2032		51,386	100.00/(100.00)			422	33,161		33,161	26,370	1,046			660		B021
CSWAP: USD/GBP 08/20/2026	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/08/2021	07/23/2030		51,213	100.00/(100.00)			9,578	80,700		80,700	19,924	1,274			562		B021
CSWAP: USD/GBP 09/05/2032	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2020	09/11/2029		39,560	100.00/(100.00)			5,861	46,151		46,151	12,443	965			393		B021
CSWAP: USD/GBP 09/05/2037	Foreign Liability	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	0.01/(0.01)			4,769	25,495		25,495	(99,676,508)	17,429,432			4,654,376		B020
CSWAP: USD/GBP 11/01/2025	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/21/2025	09/29/2026		336,325,000	SONIA+33.00 bps/(SOFR+26.93 bps)			(113,993)	263,615		263,615	26,076				1,679,320		B023

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CSWAP: USD/GBP 11/23/2028	Foreign Liability	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	08/13/2025	12/11/2040		92,343,600	5.78/(6.09)				1,816,373		1,816,373	1,152,408				1,800,595		B023
CSWAP: USD/GBP 11/27/2045	Foreign Liability	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	12/18/2058		55,134,750	6.58/(6.96)				1,410,033		1,410,033	1,134,977				1,589,334		B023
CSWAP: USD/GBP 3/26/2026	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)			40,232	2,764,599		2,764,599	378,945	(105,596)			412,654		B023
CSWAP: USD/GBP 4/27/2026	CLEANAWAY WASTE MANAGEMENT LTD.	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2025	09/17/2037		45,211,650	5.99/(AUDBBRBBSW3M+199.00 bps)			5,951	(246,998)		(246,998)	1,265,214				782,194		B023
CSWAP: USD/GBP 6/29/2029	Foreign Liability	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/18/2025	03/18/2038		4,590,810	5.83/(5.24)				(72,939)		(72,939)	(135,935)				81,061		B023
CSWAP: USD/GBP 9/1/2026	Foreign Liability	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	07/18/2025	03/18/2041		33,520,200	5.94/(5.33)				(557,427)		(557,427)	(1,017,400)				659,292		B023
CSWAP: USD/GBP 9/11/2032	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/07/2025	09/25/2029		14,332,805	5.30/(4.51)			15,646	66,828		66,828	96,795				143,132		B023
CSWAP: USD/GBP 9/11/2035	Foreign Liability	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/23/2025	10/14/2037		59,964,000	5.67/(1.86)				37,102		37,102	(227,281)				1,040,621		B023
CSWAP: USD/GBP 9/12/2026	Foreign Liability	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/24/2025	10/15/2035		62,416,640	5.63/(1.91)				(163,503)		(163,503)	(241,175)				989,189		B023
CSWAP: USD/GBP 9/5/2027	Foreign Liability	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	05/22/2025	06/28/2030		44,346,120	6.09/(4.29)			237,710	(1,099,302)		(1,099,302)	732,068				483,007		B023
CSWAP: USD/JPY 2/18/2036	Foreign Liability	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	09/12/2025	09/25/2030		4,570,800	5.28/(4.06)			918	(38,126)		(38,126)	(26,427)				51,047		B023
CSWAP: USD/JPY 5/21/2025	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/12/2025	09/25/2032		6,094,400	5.55/(4.34)			1,219	(65,371)		(65,371)	(49,772)				80,574		B023
CSWAP: USD/JPY 5/21/2025	AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		19,283,250	3.32/(1.53)			243,152	(1,016,875)		(1,016,875)	426,688	(782,259)			169,420		B023
CSWAP: USD/JPY 5/21/2025	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		12,850,100	3.27/(1.43)			170,703	(661,181)		(661,181)	54,139	(514,056)			55,260		B023
CSWAP: USD/JPY 5/21/2025	Foreign Liability	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	06/05/2025	06/30/2030		459,200	6.20/(4.52)			1,942	(5,681)		(5,681)	5,119				5,004		B023
CSWAP: USD/JPY 5/21/2025	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)			284,280	(128,145)		(128,145)	248,260	(1,014,702)			125,457		B023
CSWAP: USD/JPY 5/21/2025	WOODWARD INC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		7,423,020	3.07/(1.12)			106,223	(316,188)		(316,188)	41,301	(295,023)			36,757		B023
CSWAP: USD/JPY 5/21/2025	VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		18,781,440	3.59/(2.54)			133,714	2,900,568		2,900,568	1,275,049	(559,920)			413,881		B023
CSWAP: USD/JPY 5/21/2025	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		8,293,225	3.30/(2.80)			40,535	587,403		587,403	22,580	(220,517)			35,664		B023
CSWAP: USD/JPY 5/21/2025	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)			143,467	1,573,276		1,573,276	13,460	(1,353,780)			230,381		B023
CSWAP: USD/JPY 5/21/2025	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		9,230,550	4.77/(4.61)			58,015	1,675,229		1,675,229	280,562	(226,269)			121,558		B023
CSWAP: USD/JPY 5/21/2025	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		15,175,650	5.13/(5.01)			96,954	3,097,078		3,097,078	629,617	(372,002)			262,189		B023
CSWAP: USD/JPY 5/21/2025	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		7,782,000	4.28/(2.76)			90,507	(286,554)		(286,554)	99,605	(230,104)			11,521		B023
CSWAP: USD/JPY 5/21/2025	Foreign Liability	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		7,423,020	3.07/(1.12)			106,223	66,496		66,496	41,301	(295,023)			86,276		B023
CSWAP: USD/JPY 5/21/2025	Foreign Liability	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		18,781,440	3.59/(2.54)			133,714	54,850		54,850	1,275,049	(559,920)			61,978		B023
CSWAP: USD/JPY 5/21/2025	AMETEK INC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		8,293,225	3.30/(2.80)			40,535	(2,212,356)		(2,212,356)	22,580	(220,517)			303,421		B023
CSWAP: USD/JPY 5/21/2025	VIVID HOUSING LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		48,904,620	2.30/(1.98)			143,467	8,375,958		8,375,958	13,460	(1,353,780)			1,161,323		B023

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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 5/21/2025	THE BRITISH LAND COMPANY PLC	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		9,230,550	4.77/(4.61)			58,015	6,699,327		6,699,327	280,562	(226,269)			180,772		B023
CSWAP: USD/JPY 5/21/2025	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		15,175,650	5.13/(5.01)			96,954	1,588,773		1,588,773	629,617	(372,002)			89,797		B023
CSWAP: USD/JPY 5/21/2025	ARQIVA PP FINANCING PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		7,782,000	4.28/(2.76)			90,507	3,971,443		3,971,443	(99,605)	(230,104)			187,621		B023
CSWAP: USD/JPY 5/21/2025	HEATHROW AIRPORT LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/06/2014	09/01/2026		76,446,000	3.95/(3.77)			569,090	16,111,374		16,111,374	(14,149)	(4,223,261)			366,731		B023
CSWAP: USD/JPY 5/21/2025	WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	09/11/2032		2,585,000	5.82/(6.13)			(812)	(101,463)		(101,463)	6,037	(107,500)			34,082		B023
CSWAP: USD/JPY 5/21/2025	WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	09/11/2035		29,727,500	6.05/(6.40)			(10,151)	(1,206,176)		(1,206,176)	30,078	(1,236,254)			468,937		B023
CSWAP: USD/JPY 5/21/2025	CADOGAN ESTATES LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/25/2013	09/12/2026		9,252,000	4.23/(3.75)			64,585	1,231,621		1,231,621	(24,250)	(563,101)			45,105		B023
CSWAP: USD/JPY 5/21/2025	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/10/2015	09/05/2027		31,469,450	3.97/(3.37)			237,167	4,069,532		4,069,532	109,609	(1,947,393)			218,679		B023
CSWAP: USD/EUR 8/20/2026	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/28/2025	09/05/2030		162,750,000	AUDBBRBBSW3M+95.00 bps/(SOFR+88.40 bps)			(77,092)	3,069,737		3,069,737	132,283				1,807,596		B020
CSWAP: USD/EUR 9/23/2026	Foreign Liability	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	08/28/2025	09/05/2030		260,400,000	4.45/(SOFR+85.90 bps)			(136,710)	3,020,473		3,020,473	(1,679,453)				2,892,154		B021
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												2,897,476	56,478,734	XXX	56,478,734	(93,242,883)	423,901			23,819,745	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)			271,655	500,202		500,202	97,981				240,205		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)			95,311	(16,793)		(16,793)	(40,982)				12,551		B070
SWP: IFS 1.99 12/31/2030	Liability Hedge	Exhibit 5	Inflation Risk	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/23/2016	12/31/2030		10,000,000	CPI_1/(CPI_1)			182,395	241,180		241,180	88,964				114,617		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)			361,584	709,675		709,675	95,770				390,679		B070
SWP: IFS 2.005 12/31/2045	Liability Hedge	Exhibit 5	Inflation Risk	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/22/2016	12/31/2045		55,000,000	CPI_1/(CPI_1)			994,356	1,776,023		1,776,023	59,455				1,237,981		B070
SWP: IFS 2.30250000 12/31/2028	Liability Hedge	Exhibit 5	Inflation Risk	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/19/2010	12/31/2028		4,000,000	CPI_1/(CPI_1)			60,497	37,997		37,997	23,579				36,082		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)			39,269	(126,515)		(126,515)	3,942				85,470		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)			72,338	(45,459)		(45,459)	50,928				69,458		B070
SWP: IFS 2.778 12/31/43	Liability Hedge	Exhibit 5	Inflation Risk	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/11/2013	12/31/2043		50,000,000	CPI_1/(CPI_1)			411,419	(3,000,540)		(3,000,540)	39,086				1,068,381		B070
SWP: IFS 2.78892 12/31/43	Liability Hedge	Exhibit 5	Inflation Risk	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	12/12/2013	12/31/2043		50,000,000	CPI_1/(CPI_1)			400,939	(3,116,384)		(3,116,384)	44,146				1,068,381		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)			46,081	(177,942)		(177,942)	19,242				81,897		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)			439,010	(3,483,476)		(3,483,476)	41,311				1,175,219		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)			7,930	(15,219)		(15,219)					10,314		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)			233,624	(1,463,984)		(1,463,984)	27,346				546,220		B070
SWP: IFS 2.82094 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	12/16/2013	12/31/2043		29,500,000	CPI_1/(CPI_1)			224,144	(1,997,021)		(1,997,021)	24,243				630,345		B070

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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 2.855 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)			14,728	(82,493)		(82,493)					30,426		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)			20,629	(200,637)		(200,637)	733				64,103		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)			21,714	(184,159)		(184,159)	3,304				56,644		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)			219,474	(2,539,886)		(2,539,886)					680,338		B070
SWP: IFS 2.88 12/31/2033	Liability Hedge	Exhibit 5	Inflation Risk	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/13/2025	12/31/2033		9,000,000	CPI_1/(CPI_1)			56,881	(341,677)		(341,677)	10				129,312		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)			58,233	(891,467)		(891,467)	1,585				213,676		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)			76,370	(1,281,910)		(1,281,910)	4,319				299,147		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)			14,866	(262,800)		(262,800)	(6,093)				64,656		B070
1159999999. Subtotal - Swaps - Hedging Other - Other												4,323,447	(15,963,285)	XXX	(15,963,285)	578,869				8,306,102	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										14,970,428	(4,300)	11,640,554	(4,966,295)	XXX	(4,966,295)	(89,139,512)	423,901	(6,917)		159,761,134	XXX	XXX
SWP: OIS 3.570000 4/2/2034 SOF	Fixed Income Security	D1	Interest Rate	XML BOFA 549300HN4UKV1E2R3U73	09/30/2025	04/02/2034		112,000,000	SOFR-3.57			(2,454,190)			63,423					1,633,587		B031
SWP: OIS 1.390000 8/31/2031	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			(2,454,190)			(12,376,894)					1,216,609		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			(3,332,099)			(14,822,633)					2,539,011		B031
SWP: OIS 3.171880 9/10/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/08/2025	09/10/2029		207,000,000	SOFR/-3.17			131,216			1,378,770					2,056,487		B031
SWP: OIS 3.250000 9/15/2031 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/11/2025	09/15/2031		245,000,000	SOFR/-3.25			103,943			2,499,641					2,991,019		B031
SWP: OIS 3.320000 9/12/2032 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/10/2025	09/12/2032		213,000,000	SOFR/-3.32			103,622			2,287,769					2,808,889		B031
SWP: OIS 3.330000 9/18/2032 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/16/2025	09/18/2032		90,000,000	SOFR/-3.33			26,565			918,414					1,188,256		B031
SWP: OIS 3.421300 9/11/2033 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/09/2025	09/11/2033		44,500,000	SOFR/-3.42			20,515			397,269					627,490		B031
SWP: OIS 3.430000 9/23/2032 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/22/2025	09/23/2032		65,000,000	SOFR/-3.43			9,154			262,360					859,027		B031
SWP: OIS 3.454550 9/8/2032 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/04/2025	09/08/2032		155,000,000	SOFR/-3.45			80,988			370,881					2,042,416		B031
SWP: OIS 3.525300 9/19/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/17/2025	09/19/2035		75,000,000	SOFR/-3.53			15,557			848,874					1,184,391		B031
SWP: OIS 3.526600 6/22/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/18/2025	06/22/2034		135,000,000	SOFR/-3.53			21,006			654,689					1,994,566		B031
SWP: OIS 3.550000 3/26/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	03/26/2034		480,000,000	SOFR/-3.55			40,191			961,193					6,993,194		B031
SWP: OIS 3.630000 12/29/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/25/2025	12/29/2034		185,000,000	SOFR/-3.63			5,139			(154,468)					2,813,590		B031
SWP: OIS 3.640000 8/8/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/07/2025	08/08/2034		267,000,000	SOFR/-3.64			278,099			(795,045)					3,973,789		B031
SWP: OIS 3.660000 9/4/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/02/2025	09/04/2034		163,000,000	SOFR/-3.66			77,818			(692,962)					2,436,052		B031
SWP: OIS 3.726400 8/21/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/19/2025	08/21/2034		208,000,000	SOFR/-3.73			141,404			(1,964,588)					3,101,902		B031
SWP: OIS 3.856000 7/10/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/08/2025	07/10/2035		225,000,000	SOFR/-3.86		212,281	253,605	207,343		(3,798,123)			(4,938)		3,518,359		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)
1179999999. Subtotal - Swaps - Replication - Interest Rate											212,281	(6,931,657)	207,343	XXX	(23,961,430)			(4,938)		43,978,634	XXX	XXX
ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	09/02/2025	06/20/2030		959,500,000	1		16,257,953	3,734,612	15,072,686		21,738,432			(1,185,267)		959,500,000		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		(2,280,124)	3,294,614	(2,179,871)		6,799,670			100,253		729,500,000		B053
ICE: (CDX.NA.IG.45.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	09/30/2025	12/20/2035		205,000,000	1		1,366,072	19,833	1,364,330		1,475,021			(1,742)		205,000,000		B053
1189999999. Subtotal - Swaps - Replication - Credit Default											15,343,901	7,049,059	14,257,145	XXX	30,013,123			(1,086,756)		1,894,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication											15,556,182	117,402	14,464,488	XXX	6,051,693			(1,091,694)		1,937,978,634	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2025	10/15/2025		100,248,950	./(SOFR+(36.00) bps)			(657,427)	11,000		11,000	11,000				101,613		B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/15/2025	10/29/2025		50,000,200	./(SOFR+(20.00) bps)			(480,587)	5,690		5,690	5,690				70,468		B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	09/15/2025	10/08/2025		50,000,200	./(SOFR+(25.00) bps)			(479,544)	5,619		5,619	5,619				37,012		B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/18/2025	11/12/2025		100,087,850	./(SOFR+(35.00) bps)			(450,859)	10,778		10,778	10,778				171,767		B031
1329999999. Subtotal - Swaps - Other - Total Return												(2,068,417)	33,087	XXX	33,087	33,087				380,860	XXX	XXX
1349999999. Subtotal - Swaps - Other												(2,068,417)	33,087	XXX	33,087	33,087				380,860	XXX	XXX
1359999999. Total Swaps - Interest Rate										14,970,428	104,693	(3,071,079)	(45,370,533)	XXX	(63,748,316)	3,524,502		(4,699)		175,227,990	XXX	XXX
1369999999. Total Swaps - Credit Default											15,343,901	7,049,059	14,257,145	XXX	30,013,123			(1,086,756)		1,894,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												(68,157,559)	809,236,325	XXX	1,081,308,286	(73,672,552)	762,315,585			281,052,343	XXX	XXX
1389999999. Total Swaps - Total Return												(2,068,417)	33,087	XXX	33,087	33,087				380,860	XXX	XXX
1399999999. Total Swaps - Other												4,323,447	(15,963,285)	XXX	(15,963,285)	578,869				8,306,102	XXX	XXX
1409999999. Total Swaps										14,970,428	15,448,594	(61,924,549)	762,192,739	XXX	1,031,642,895	(69,536,094)	762,315,585	(1,091,455)		2,358,967,295	XXX	XXX
CAD/USD	Net Investment in Foreign Operations	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/16/2025	12/19/2025		41,671,457	/()				1,424,224		1,265,152	1,424,224				97,546		B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	09/17/2025	03/20/2026		35,170,638	/()				673,009		407,952	673,009				120,365		B022
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													2,097,233	XXX	1,673,104	2,097,233				217,911	XXX	XXX
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	07/28/2025	11/07/2025		6,790,988	/()				(98,018)		(98,018)	(3,035)				10,956		B031
AUD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/20/2025	11/07/2025		1,700,038	/()				32,367		32,367	427				1,766		B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	07/28/2025	11/07/2025		47,223,770	/()				818,318		818,318	(85,199)				76,186		B031
CAD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/20/2025	11/07/2025		1,863,998	/()				9,155		9,155	(3,305)				3,007		B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	07/22/2025	10/22/2025		7,143,840	/()				(8,010)		(8,010)	(8,664)				8,769		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/06/2025	11/21/2025		180,653,135	/()				(1,021,514)		(1,021,514)	(525,216)				340,934		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/06/2025	11/21/2025		3,841,641	/()				(21,723)		(21,723)	(11,169)				7,250		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/06/2025	11/21/2025		105,643,604	/()				(597,368)		(597,368)	(307,140)				199,374		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/06/2025	10/21/2025		442,532,418	/()				(2,485,135)		(2,485,135)	(507,551)				530,736		B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	10/22/2025		2,416,657	/()				(12,546)		(12,546)	(2,918)				2,967		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)
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOOSJ21A208	08/19/2025	10/22/2025		35,011,321	/()				(181,764)		(181,764)	(42,278)				42,978		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOOSJ21A208	08/19/2025	10/22/2025		96,025,558	/()				(498,525)		(498,525)	(115,956)	(382,569)			117,875		B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/20/2025	11/21/2025		1,584,140	/()				8,971		8,971	5,406	3,566			3,506		B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/20/2025	10/22/2025		869,072	/()				5,024		5,024	1,229				1,249		B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/20/2025	10/21/2025		4,525,434	/()				26,164		26,164	6,080				6,353		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/17/2025	10/22/2025		37,799,345	/()				347,352		347,352	(46,344)	393,696			46,400		B031
EUR/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	10/22/2025		3,189,810	/()				(9,108)		(9,108)	4,579	(13,687)			4,618		B031
GBP/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2025	10/22/2025		2,022,087	/()				3,818		3,818	(236)	4,054			2,482		B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	08/06/2025	11/21/2025		23,599,470	/()				(190,819)		(190,819)	(2,792)	(188,027)			44,538		B023
GBP/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	09/30/2026		731,701	/()				4,977		5,013	1,363	3,650			3,659		B023
GBP/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	05/29/2026		3,531,667	/()				(31,726)		(31,959)	(3,529)	(28,429)			19,432		B023
GBP/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/28/2026		8,829,167	/()				(81,699)		(82,297)	(18,287)	(64,010)			56,986		B023
GBP/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	07/31/2026		11,885,417	/()				(109,070)		(109,868)	(20,135)	(89,733)			73,423		B023
GBP/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	09/30/2026		55,134,750	/()				375,011		377,762	102,706	275,056			275,674		B023
GBP/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	06/30/2026		16,503,750	/()				(149,684)		(150,777)	(21,225)	(129,552)			96,636		B023
GBP/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	06/30/2026		28,621	/()				169		171	28	143			124		B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOOSJ21A208	08/19/2025	10/22/2025		54,107,914	/()				117,853		117,853	(6,349)	124,201			66,420		B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOOSJ21A208	08/19/2025	10/22/2025		52,844,213	/()				115,100		115,100	(6,201)	121,301			64,868		B023
GBP/USD	Fixed Income portfolio	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/16/2025	03/11/2026		25,000,000	/()				(491,325)		(491,325)	(3,828)	(487,496)			113,735		B023
GBP/USD	Fixed Income portfolio	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/16/2025	03/11/2026		792,500	/()				(15,575)		(15,575)	(121)	(15,454)			3,605		B031
GBP/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/18/2025	10/22/2025		1,244,211	/()				8,651		8,651	(160)				1,527		B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	09/25/2025	10/21/2025		4,566,185					117,424		117,424					24,970		B031
1439999999. Subtotal - Forwards - Hedging Other													(4,013,255)	XXX	(4,013,188)	(1,619,820)	(473,290)			2,253,003	XXX	XXX
T-FRWD 2.375 05/51 @ 61.488981	Fixed Income Security	D1	Duration	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/17/2025	10/16/2025		300,000,000	/()			(285,579)			(537,902)					314,054		B0311
T-FRWD 2.375 5/51 @ 61.7414850	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/08/2025	10/08/2025		200,000,000	/()			(215,244)			(7,722,926)					148,047		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	/()			(769,292)			(12,685,166)					188,837		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	/()			(107,176)			(4,531,549)					426,109		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	/()			(881,699)			6,568,190					784,830		B0311

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
T-FRWD 4.75 02/41 101.687	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2025	09/21/2026		116,000,000	/()			23,318			2,836,145					572,805		B0311
T-FRWD 4.75 05/55 @ 97.432	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/17/2025	06/17/2026		137,000,000	/()			225,986			2,929,871					578,137		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	/()			239,174			2,705,917					561,258		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	/()			147,592			1,470,497					337,204		B0311
T-FRWD 4.75 08/55 100.751	Fixed Income Security	D1	Duration	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/16/2025	09/14/2026		89,000,000	/()			32,143			2,431,945					435,137		B0311
T-FRWD 4.75 08/55 99.314	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	09/30/2025	10/05/2026		124,000,000	/()						1,072,400					624,232		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	/()			(18,022)			5,196,948					350,819		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	/()			316,221			8,566,474					727,109		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	/()			584,879			(1,174,566)					1,463,863		B0311
T-FRWD 4.875 08/45 101.529	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/24/2025	03/24/2026		425,000,000	/()			56,870			(15,243)					1,471,403		B0311
T-FRWD 4.875 08/45 101.615	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/25/2025	02/25/2026		82,000,000	/()			8,361			1,171,706					261,077		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	/()			262,226			226,321					562,230		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	/()			240,051			2,672					512,782		B0311
1449999999. Subtotal - Forwards - Replication												(140,191)		XXX	8,511,735					10,319,933	XXX	XXX
1479999999. Subtotal - Forwards												(140,191)	(1,916,022)	XXX	6,171,651	477,413	(473,290)			12,790,847	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)	(71,614,088)	754,758,692	XXX	1,032,197,514	21,667,564	761,891,684	7,156		261,064,578	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	11,640,554	(378,360)	XXX	(378,293)	(120,573,892)	(49,389)	(6,917)		162,014,137	XXX	XXX
1719999999. Subtotal - Replication											15,556,182	(22,789)	14,464,488	XXX	14,563,428			(1,091,694)		1,948,298,567	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other												(2,068,417)	33,087	XXX	33,087	33,087				380,860	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										69,558,678	41,713,219	(62,064,740)	768,877,907	XXX	1,046,415,736	(98,873,241)	761,842,295	(1,091,455)		2,371,758,142	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

(b)

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

SCHEDULE DB - PART B - SECTION 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
TUZ5	14	2,800,000	Dec-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	104.2185	104.1969	1,531	1,531				(539)	(539)	13,013	B0311	2,000
TUZ5	11	2,200,000	Dec-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	09/11/2025	104.4570	104.1969	1,203	1,203				(5,672)	(5,672)	10,225	B0311	2,000
TYZ5	1	100,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/16/2025	113.5313	112.5000	(16)	(16)				(1,031)	(1,031)	465	B0311	1,000
TYZ5	1,550	155,000,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/26/2025	112.2703	112.5000	(24,227)	(24,227)				356,004	356,004	2,906,250	B031	1,000
USZ5	27	2,700,000	Dec-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	114.1029	116.5938	(6,750)	(6,750)				67,253	67,253	12,549	B0311	1,000
WNZ5	3	300,000	Dec-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	116.6006	120.0625	(1,688)	(1,688)				10,386	10,386	1,394	B0311	1,000
WNZ5	1	100,000	Dec-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/08/2025	120.9375	120.0625	(563)	(563)				(875)	(875)	465	B0311	1,000
1539999999. Subtotal - Long Futures - Hedging Other												(30,508)	(30,508)				425,526	425,526	2,944,360	XXX	XXX
1579999999. Subtotal - Long Futures												(30,508)	(30,508)				425,526	425,526	2,944,360	XXX	XXX
FVZ5	9	900,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	109.2344	109.1938	(352)	(352)				352	352	4,183	B0311	1,000
FVZ5	1	100,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	09/08/2025	109.9844	109.1938	(39)	(39)				789	789	465	B0311	1,000
FVZ5	3	300,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	09/16/2025	109.8594	109.1938	(117)	(117)				1,992	1,992	1,394	B0311	1,000
FVZ5	2	200,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	09/17/2025	109.7406	109.1938	(78)	(78)				1,094	1,094	930	B0311	1,000
UXYZ5	34	3,400,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	114.0685	115.0781	2,125	2,125				(34,327)	(34,327)	15,802	B0311	1,000
UXYZ5	7	700,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/11/2025	116.3438	115.0781	438	438				8,859	8,859	3,253	B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other												1,977	1,977				(21,241)	(21,241)	26,027	XXX	XXX
1649999999. Subtotal - Short Futures												1,977	1,977				(21,241)	(21,241)	26,027	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												(28,531)	(28,531)				404,285	404,285	2,970,387	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												(28,531)	(28,531)				404,285	404,285	2,970,387	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank Of Scotland			
Royal Bank of Canada	(132,484)	103,953	(28,531)
Goldman Sachs International			
Total Net Cash Deposits	(132,484)	103,953	(28,531)

(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		5,297	(33,828)	5,297	5,297	(33,828)	5,297	2,970,387	2,970,387
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y			18,232,705	(45,137,359)		31,465,758	(65,536,223)		19,648,733	
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y			2,132,736	(15,176,906)		2,371,926	(9,860,216)		6,364,013	
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	59,320,000		87,138,131	(12,814,335)	15,003,795	69,035,470	(18,583,537)		11,542,928	11,542,928
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	45,536,963		126,049,673	(139,236,550)		153,623,642	(111,168,195)		35,952,203	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	N				(3,078,621)			(3,078,621)		1,559,068	
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y	2,140,000		65,972,316	(28,061,706)	35,770,610	29,730,615	(23,351,267)	4,239,347	25,601,739	25,601,739
CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL77OXOHC3ZE78	Y	Y			1,813,355	(13,043,385)		1,651,945	(20,534,157)		10,108,570	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	312,744,839		266,917,425	(12,527,824)		322,278,612	(4,863,599)	4,670,174	28,557,969	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y				(262,800)			(262,800)		64,656	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	13,630,000		21,572,839	(9,108)	7,933,731	24,209,260	(12,709,517)		7,327,203	7,327,203
HSBC BANK USA, N.A.	1IE8VN30JCEQV1H4R804	Y	Y			34,171	(277,309)		34,171	(277,309)		840,600	597,462
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	221,884,912		261,152,950	(40,604,457)		286,369,501	(63,603,058)	881,532	48,164,426	46,828,007
MUFG SECURITIES EMEA PLC	353800V2V8PUY9TK3E06	Y	Y	10,244,000		5,344,530	(10,208,395)		15,211,866	(7,007,356)		3,523,671	
MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	Y	Y	4,820,000		4,999,956	(11,362,310)		12,932,379	(6,673,036)	1,439,344	7,391,123	
MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	Y	Y	9,350,000		3,439,047	(5,823,348)		11,292,784	(3,956,167)		3,606,660	
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	Y	Y	17,510,000		9,992,122	(4,614,625)		19,203,405	(4,127,758)		4,168,813	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	16,250,000		35,034,254	(32,801,697)		43,735,951	(29,456,082)		11,395,283	
NATWEST MARKETS PLC	RR3QWICIWWIPCS8A4S074	Y	Y	5,045,000		6,090,226	(1,463,984)		6,415,660	(1,463,984)		849,523	430,765
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	334,790,000		287,060,388	(128,557,916)		411,349,660	(120,008,770)		48,094,131	
TORONTO DOMINION BANK	PT30B789TSUIDF371261	Y	Y			715,023	(36,407,626)		3,647,261	(40,475,266)		4,721,399	
UBS AG, LONDON	BFM8T61CT2L10CEMIK50	Y	Y	58,540,000		66,767,763	(24,136,002)		81,893,602	(18,257,881)	5,095,721	13,628,221	
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	31,720,000		50,203,298	(45,407,670)		67,610,976	(39,001,041)		20,670,389	
0299999999. Total NAIC 1 Designation				1,143,525,714		1,320,662,908	(611,013,936)	58,708,136	1,594,064,444	(604,255,840)	16,326,118	313,781,322	92,328,103
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				61,752,477		134,090,202	(74,861,278)	135,088	163,781,752	(107,174,634)		2,057,976,816	2,057,553,961
0999999999 - Gross Totals				1,205,278,191		1,454,758,407	(685,909,041)	58,848,521	1,757,851,493	(711,464,302)	16,331,415	2,374,728,525	2,152,852,452
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,454,758,407	(685,909,041)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	34,660,000		34,660,000		V
Bank of Montreal NQQ6HPCNCCU6TUTQYE16	Cash		Cash Collateral	5,670,000		5,670,000		V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Cash		Cash Collateral	21,900,000		21,900,000		V
HSBC Bank USA, N.A. 1IE8VN30JCEQV1H4R804	Cash		Cash Collateral	350,000		350,000		V
Toronto Dominion Bank PT3QB789TSJIDF371261	Cash		Cash Collateral	39,090,000		39,090,000		V
CME 549300HN4UKV1E2R3U73	Cash		Cash Collateral	143,586,129		143,586,129		IV
RBC Captial Markets 549300LC02FLSSVFFR64	Cash		Cash Collateral	1,103,176		1,103,176		IV
CBT 549300EX04Q2QBFQTQ27	Cash		Cash Collateral	2,970,387		2,970,387		V
Bank of America, NA 549300HN4UKV1E2R3U73	Treasury	912803-FV-0	TREASURY NOTE	913,077	3,369,300	1,748,502		I
Bank of America, NA 549300HN4UKV1E2R3U73	Treasury	912803-FV-0	TREASURY NOTE	13,087,443	48,293,300	25,061,880		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	345,983	1,223,500	662,542		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	276,589	978,100	529,656		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	810,763	2,867,100	1,552,576		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	658,485	2,328,600	1,260,970		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	16,196,662	57,276,200	31,015,898		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	423,720	1,498,400	811,405		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	274,327	970,100	525,324		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	405,594	1,434,300	776,695		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	891,498	3,152,600	1,707,180		I
Société Générale O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	594,746	2,103,200	1,138,913		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	28	100	54		I
0199999999 - Total				284,208,607	125,494,800	316,121,287	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	59,320,000		XXX		V
Credit Agricole CIB 1VUV7VQFKUOOSJ21A208	Cash		Cash Collateral	2,140,000		XXX		V
Citibank E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	89,946,856		XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	13,630,000		XXX		V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	21,263,000		XXX		V
Mitsubishi UFJ Securities (USA), Inc. 353800V2V8PUY9TK3E06	Cash		Cash Collateral	10,244,000		XXX		V
Morgan Stanley Capital Services, Inc. I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	4,820,000		XXX		V
MIZUHO CORPORATE BANK LTD RBOPEZSDGC03JS6CEU02	Cash		Cash Collateral	9,350,000		XXX		V
Nomura Bank 0ZVO5H2G7GRS05BHJ91	Cash		Cash Collateral	17,510,000		XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	16,250,000		XXX		V
Natwest Markets PLC RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	5,045,000		XXX		V
Société Générale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	334,790,000		XXX		V
UBS AG, London BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	58,540,000		XXX		V
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	31,720,000		XXX		V
CME 549300HN4UKV1E2R3U73	Cash		Cash Collateral	59,289,970		XXX		IV
Royal Bank Of Canada WFC Branch 549300LC02FLSSVFFR64	Cash		Cash Collateral	2,462,507		XXX		IV
Bank of America, NA 549300HN4UKV1E2R3U73	Fx Bond	XS0954-70-6	Foreign Bonds	13,006,287	11,447,467	XXX	03/22/2040	I
Bank of America, NA 549300HN4UKV1E2R3U73	Fx Bond	US4581-X0-E	Foreign Bonds	78,157	67,659	XXX	01/10/2030	I

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, NA 549300HN4UKV1E2R3U73	Treasury	912810-RL-4	USTR Note	15,835	13,650	XXX	08/06/2030	I
Bank of America, NA 549300HN4UKV1E2R3U73	Treasury	912810-FH-6	USTR Note	694,437	590,271	XXX		I
Bank of America, NA 549300HN4UKV1E2R3U73	Treasury	49446R-10-9	USTR Note	2,083,475	1,770,954	XXX		I
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-KC-4	USTR Note	1,027	1,027	XXX	02/28/2031	I
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-FP-1	USTR Note	2,682,481	2,682,481	XXX	10/15/2025	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	A5273H-AX-8	Foreign Bonds	988,547	1,043,606	XXX	07/15/2027	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	F4040S-GW-0	Foreign Bonds	2,916,726	3,130,499	XXX	10/25/2025	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	G4527H-CU-3	Foreign Bonds	1	1	XXX	07/22/2068	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	G4527H-HG-9	Foreign Bonds	255,845	314,124	XXX	07/22/2026	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	G4527H-NR-8	Foreign Bonds	61,830	74,669	XXX	11/22/0207	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	G4527H-PY-1	Foreign Bonds	2,270,253	2,741,706	XXX	03/22/2029	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	J2S39K-4Z-6	Foreign Bonds	541,030,597	3,130,395	XXX	03/20/1959	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Equities	T6S996-11-2	Fx Equities	1,327,776	1,043,510	XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Equities	T9471R-10-0	Fx Equities	3,983,283	3,130,494	XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Equities	T3679P-11-5	Fx Equities	3,983,289	3,130,499	XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Equities	T8578N-10-3	Fx Equities	3,983,286	3,130,497	XXX		I
Bank of America, NA 549300HN4UKV1E2R3U73	US Treasury	91282C-AE-1	USTR Note	46,466,289	53,864,200	XXX	08/15/2030	I
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	US Treasury	912810-UJ-5	USTR Note	207,043,047	212,021,986	XXX	02/01/1954	I
Citibank E57ODZWZ7FF32TWEFA76	GSE MBS	3140XL-FB-9	MBS	234,524,193	224,136,299	XXX	06/27/2025	I
0299999999 - Total				1,803,717,994	527,465,994	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)
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Total								XXX										

NONE