

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

RiverSource Life Insurance Co. of New York

NAIC Group Code 0004 (Current) 0004 (Prior) NAIC Company Code 80594 Employer's ID Number 41-0987741

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 07/10/1972 Commenced Business 10/25/1972

Statutory Home Office 20 Madison Avenue Extension (Street and Number), Albany, NY, US 12203-5326 (City or Town, State, Country and Zip Code)

Main Administrative Office 227 Ameriprise Financial Center (Street and Number)

Minneapolis, MN, US 55474 (City or Town, State, Country and Zip Code), 612-671-3131 (Area Code) (Telephone Number)

Mail Address 227 Ameriprise Financial Center (Street and Number or P.O. Box), Minneapolis, MN, US 55474 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Madison Avenue Extension (Street and Number)

Albany, NY, US 12203-5326 (City or Town, State, Country and Zip Code), 612-671-3131 (Area Code) (Telephone Number)

Internet Website Address ameriprise.com

Statutory Statement Contact Patty L. Tobritzhofer (Name), 612-678-8525 (Area Code) (Telephone Number)

RVS.Statutory.Statement.Contact@ampf.com (E-mail Address), (FAX Number)

OFFICERS

Chairman, President and CEO	Jason John Poor #	Secretary and General Counsel	Paula Jacqueline Minella
Appointed Actuary	Joshua Allen Twohy	SVP and Treasurer	Shweta Jhanji

OTHER

Gregg Lewis Ewing, VP, CFO and Controller	Kevin Loren Kehn, SVP and Chief Actuary	Kirk Michael Moore, VP - Investments
Thomas William Murphy, VP - Investments	Michael John Pelzel, SVP - Corporate Tax	Stephen Ray Wolfrath, SVP - Insurance and Annuities Product Development and Management

DIRECTORS OR TRUSTEES

Alyson Laurel Adams	Karen Marie Bohn	John David Bullock #
Ronald Louis Guzior	Diana Marie Marchesi	Jason John Poor
Sarah Jean Thompson #		

State of MN
County of Hennepin 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) that 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.

Jason John Poor
Chairman, President and CEO

Paula Jacqueline Minella
Secretary and General Counsel

Shweta Jhanji
SVP and Treasurer

Subscribed and sworn to before me this 24th day of October, 2026

Kelcia Anne Cannon

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.....

KELCIA ANNE CANNON
Notary Public
Minnesota
My Commission Expires
Jan 31, 2027

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,489,800,760		1,489,800,760	1,519,288,945
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate:				
	3.1 First liens	109,631,486		109,631,486	116,921,795
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ ..... (2,501,264)), cash equivalents ($ ..... 104,494,255) and short-term investments ($ .....)	101,992,991		101,992,991	119,486,963
6.	Contract loans (including $ ..... premium notes)	64,248,648	10,584	64,238,064	62,707,392
7.	Derivatives	175,570,399		175,570,399	123,932,667
8.	Other invested assets	115,096		115,096	115,096
9.	Receivables for securities	1,143,916		1,143,916	683,628
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,942,503,296	10,584	1,942,492,712	1,943,136,486
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	14,398,684		14,398,684	14,188,105
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	357,722	3,388	354,334	517,931
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,105,547		1,105,547	3,936,593
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	2,150,814		2,150,814	1,601,906
18.2	Net deferred tax asset	82,461,758	59,092,329	23,369,429	28,150,556
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,676,066		4,676,066	4,990,508
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	192,778,328	11,317	192,767,011	164,681,236
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,240,432,215	59,117,618	2,181,314,597	2,161,203,321
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,685,773,241		4,685,773,241	4,773,125,327
28.	Total (Lines 26 and 27)	6,926,205,456	59,117,618	6,867,087,838	6,934,328,648
	DETAILS OF WRITE-INS				
1101.					
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)				
2501.	Derivative collateral	181,576,705		181,576,705	153,267,665
2502.	Business owned life insurance	7,699,570		7,699,570	7,575,152
2503.	Reinsurance premium asset	2,267,817		2,267,817	2,171,103
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,234,236	11,317	1,222,919	1,667,316
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	192,778,328	11,317	192,767,011	164,681,236

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,500,721,381 less $ included in Line 6.3 (including $ Modco Reserve)	1,500,721,381	1,512,961,622
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	217,978,195	222,187,864
3.	Liability for deposit-type contracts (including $ Modco Reserve)	4,298,531	4,555,891
4.	Contract claims:		
	4.1 Life	1,372,221	2,221,117
	4.2 Accident and health	1,369,277	1,284,392
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 110,631 accident and health premiums	243,646	263,930
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	80,160	101,439
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 1,905,805 ceded	1,905,805	1,754,098
	9.4 Interest Maintenance Reserve	1,157,302	1,546,184
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,653,670	2,677,019
13.	Transfers to Separate Accounts due or accrued (net) (including $ (85,520,892) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(89,059,036)	(95,742,353)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		35,293
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	294,578	292,193
17.	Amounts withheld or retained by reporting entity as agent or trustee	112,782	136,775
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	2,950,394	4,835,254
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	193,170	233,302
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	6,591,654	7,838,719
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	249,617,337	190,340,475
	24.09 Payable for securities	57,157,749	60,743,665
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	43,090,282	27,797,989
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,002,729,098	1,946,064,868
27.	From Separate Accounts Statement	4,685,052,439	4,772,442,851
28.	Total liabilities (Lines 26 and 27)	6,687,781,537	6,718,507,719
29.	Common capital stock	2,000,000	2,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	106,925,830	106,925,830
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	70,380,471	106,895,099
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 $ 720,802 in Separate Accounts Statement)	177,306,301	213,820,929
38.	Totals of Lines 29, 30 and 37	179,306,301	215,820,929
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,867,087,838	6,934,328,648
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	43,090,282	27,797,989
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	43,090,282	27,797,989
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.			
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)		

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	112,254,912	113,476,009	154,365,732
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	48,211,298	45,284,359	60,121,467
4.	Amortization of Interest Maintenance Reserve (IMR)	(289,736)	(292,002)	(396,431)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	37,369	57,956	65,472
6.	Commissions and expense allowances on reinsurance ceded	1,903,477	1,873,799	2,507,402
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	72,116,019	72,480,871	98,006,440
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	26,804,066	25,750,746	34,873,101
9.	Totals (Lines 1 to 8.3)	261,037,405	258,631,738	349,543,183
10.	Death benefits	14,172,849	16,458,559	21,165,704
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	61,056,926	69,325,681	89,617,229
13.	Disability benefits and benefits under accident and health contracts	13,520,988	13,234,861	18,091,589
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	381,262,366	370,539,491	513,650,829
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	278,032	176,250	217,479
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	(16,449,910)	(41,849,389)	(55,097,224)
20.	Totals (Lines 10 to 19)	453,841,251	427,885,453	587,645,606
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,548,799	14,626,309	20,139,811
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	16,202,583	15,966,999	21,345,664
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,980,115	1,779,497	2,749,064
25.	Increase in loading on deferred and uncollected premiums	39,630	(36,877)	(27,747)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(287,056,131)	(260,607,099)	(361,994,998)
27.	Aggregate write-ins for deductions	(44,761)	(63,607)	(38,266)
28.	Totals (Lines 20 to 27)	199,511,486	199,550,675	269,819,134
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	61,525,919	59,081,063	79,724,049
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	61,525,919	59,081,063	79,724,049
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	12,643,307	6,797,064	(3,662,264)
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)	48,882,612	52,283,999	83,386,313
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (11,535,545) (excluding taxes of $ (180,392) transferred to the IMR)	(43,395,620)	(33,471,259)	3,569,871
35.	Net income (Line 33 plus Line 34)	5,486,992	18,812,740	86,956,184
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	215,820,929	218,308,968	218,308,968
37.	Net income (Line 35)	5,486,992	18,812,740	86,956,184
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,670,382	10,045,723	17,081,681	(29,041,888)
39.	Change in net unrealized foreign exchange capital gain (loss)		(1,922,698)	(1,922,698)
40.	Change in net deferred income tax	2,249,246	(3,143,199)	(17,463,820)
41.	Change in nonadmitted assets	(4,336,721)	5,434,366	8,947,250
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	40,132	53,632	36,933
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(957)	9,680	21,107
47.	Other changes in surplus in Separate Accounts Statement	957	(9,680)	(21,107)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(50,000,000)	(50,000,000)	(50,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(36,514,628)	(13,683,478)	(2,488,039)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	179,306,301	204,625,490	215,820,929
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	26,804,066	25,750,746	34,873,101
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	26,804,066	25,750,746	34,873,101
2701.	Miscellaneous deductions	(44,761)	(63,607)	(38,266)
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(44,761)	(63,607)	(38,266)
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

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	112,238,680	113,402,954	154,203,907
2.	Net investment income	59,964,295	60,219,738	80,014,602
3.	Miscellaneous income	101,013,586	101,218,064	135,239,182
4.	Total (Lines 1 to 3)	273,216,561	274,840,756	369,457,691
5.	Benefit and loss related payments	468,072,419	467,876,471	644,321,770
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(293,738,491)	(266,588,921)	(370,899,933)
7.	Commissions, expenses paid and aggregate write-ins for deductions	33,534,555	34,321,802	44,340,791
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	1,455,176	(2,950,102)	(2,729,298)
10.	Total (Lines 5 through 9)	209,323,659	232,659,250	315,033,330
11.	Net cash from operations (Line 4 minus Line 10)	63,892,902	42,181,506	54,424,361
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	97,775,484	148,813,046	182,442,281
	12.2 Stocks			
	12.3 Mortgage loans	7,290,309	8,796,400	14,159,519
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(11,732)	(11,732)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	105,065,793	157,597,714	196,590,068
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	69,430,526	122,960,411	157,878,371
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	63,315,856	46,193,633	64,836,677
	13.7 Total investments acquired (Lines 13.1 to 13.6)	132,746,382	169,154,044	222,715,048
14.	Net increase/(decrease) in contract loans and premium notes	1,533,937	1,677,944	2,176,238
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(29,214,526)	(13,234,274)	(28,301,218)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(257,360)	492,142	374,605
	16.5 Dividends to stockholders	50,000,000	50,000,000	50,000,000
	16.6 Other cash provided (applied)	(1,914,988)	1,073,278	3,292,809
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(52,172,348)	(48,434,580)	(46,332,586)
	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)	(17,493,972)	(19,487,348)	(20,209,443)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	119,486,963	139,696,406	139,696,406
	19.2 End of period (Line 18 plus Line 19.1)	101,992,991	120,209,058	119,486,963

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

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	50,355,934	49,723,388	68,513,274
2.	Group life		823	823
3.	Individual annuities	66,761,253	67,492,518	90,717,072
4.	Group annuities	4,094,498	4,313,378	5,658,435
5.	Accident & health	9,235,780	9,547,182	12,650,882
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	130,447,465	131,077,289	177,540,486
9.	Deposit-type contracts	202,875	961,359	1,024,275
10.	Total (Lines 8 and 9)	130,650,340	132,038,648	178,564,761

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of RiverSource Life Insurance Co. of New York (the "Company" or "RiverSource Life of NY") have been prepared in conformity with accounting practices prescribed or permitted by the New York State Department of Financial Services. The New York State Department of Financial Services has adopted the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual as a component of its prescribed statutory accounting principles ("SAP"), as well as certain prescribed accounting practices that deviate from NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of New York is shown below:

	SSAP #	F/S Page	F/S Line #	September 30, 2026	December 31, 2025
NET INCOME/(LOSS):					
(1) The Company's state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 5,486,992	$ 86,956,184
(2) State prescribed practices that increase/(decrease) NAIC SAP:					
Additional long-term care asset adequacy reserves required under New York Regulation 56	54	4	19	—	—
Additional universal life asset adequacy reserves required under New York Regulation 126	51	4	19	—	—
Additional fixed annuity asset adequacy reserves required under New York Regulation 126	51	4	19	12,000,000	10,000,000
Additional variable annuity reserves required under New York Regulation 213	51	4	19	(4,635,912)	1,699,618
(3) State permitted practices that increase/(decrease) NAIC SAP: None				—	—
(4) NAIC SAP (1–2–3=4)	XXX	XXX	XXX	$ (1,877,096)	$ 75,256,566
SURPLUS:					
(5) The Company's state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 179,306,301	$ 215,820,929
(6) State prescribed practices that increase/(decrease) NAIC SAP:					
Additional long-term care asset adequacy reserves required under New York Regulation 56	54	3	2	(5,000,000)	(5,000,000)
Additional universal life asset adequacy reserves required under New York Regulation 126	51	3	1	(10,000,000)	(10,000,000)
Additional fixed annuity asset adequacy reserves required under New York Regulation 126	51	3	1	(8,000,000)	(20,000,000)
Additional variable annuity reserves required under New York Regulation 213	51	3	1	(34,475,676)	(29,839,763)
(7) State permitted practices that increase/(decrease) NAIC SAP: None				—	—
(8) NAIC SAP (5–6–7=8)	XXX	XXX	XXX	$ 236,781,977	$ 280,660,692

B. – D. No significant change.

2. Accounting Changes and Corrections of Errors

Accounting Changes

None.

Changes in Reserve Valuation Basis

Generator of Economic Scenario ("GOES")

In 2025, the NAIC adopted revisions to the Valuation Manual ("VM") related to the adoption of the GOES for Principle-Based Reserving calculations. GOES applies to calculations for life insurance, variable annuities, and non-variable annuities under VM-20, VM-21, and VM-22 and is effective January 1, 2026. The Company adopted GOES as of that date. The adoption of GOES did not result in a change to reserves or surplus, and accordingly no amount was reported as a change in reserve valuation basis.

Correction of Errors

None.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. - C. No significant change.

D. Asset-Backed Securities ("ABS")

(1) Prepayment assumptions for ABS are based on financial information provided by a licensed data provider. These assumptions are consistent with the current interest rate and economic environment. The retrospective method is used to value ABS except in situations where rate changes result in recalculation of the effective yield. The recalculated yield is used to amortize the investment as of the rate change date.

(2) During the nine months ended September 30, 2026, the Company had no other-than-temporary impairments ("OTTI") recognized on ABS due to intent to sell or inability or lack of intent to retain for a period of time sufficient to recover the amortized cost.

(3) The Company had no ABS as of September 30, 2026 for which an OTTI has been recognized in the current reporting period due to the fact that the present value of cash flows expected to be collected is less than the amortized cost of the securities.

(4) The following table provides information about investments in ABS for which the carrying value (amortized cost) exceeds fair value and the length of time that individual securities have continuously had amortized cost in excess of fair value, as of September 30, 2026:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 4,414,203
2. 12 Months or Longer $ 59,621,728

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months $ 100,625,326
2. 12 Months or Longer $ 367,561,522

For all ABS for which carrying value exceeds fair value, RiverSource Life of NY has the intent and ability to retain the investment in the security for a period of time sufficient to recover the carrying value.

(5) No change.

E. – K No significant change.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

The Company does not have any assets held under modco or funds withheld reinsurance arrangements. Therefore, columns and disclosures related to modco and funds withheld assets in Note 5L are not applicable.

(1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted[1]				Current Year		
	Current Year		6	7	9	Percentage	
	1	5				10	11
Restricted Asset Category	Total General Account (G/A)	Total	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets[2]	Admitted Restricted to Total Admitted Assets[3]
On deposit with states	$ 220,223	$ 220,223	$ 220,607	$ (384)	$ 220,223	—%	—%
Pledged as collateral not captured in other categories	104,446,311	104,446,311	119,055,587	(14,609,276)	104,446,311	1.5	1.5
Collateral assets received and on balance sheet	42,959,000	42,959,000	27,539,000	15,420,000	42,959,000	0.6	0.6
Total restricted assets	$147,625,534	$147,625,534	$146,815,194	$ 810,340	$147,625,534	2.1%	2.1%

(1) Columns 2-4 and 8 are None.
(2) Column 5 divided by Asset Page, Line 28, Column 1
(3) Column 9 divided by Asset Page, Line 28, Column 3

(2) Detail of assets pledged as collateral not captured in other categories:

	Gross (Admitted & Nonadmitted) Restricted[1]						
	Current Year		6	7	8	Percentage	
	1	5				9	10
Description of Assets	Total General Account (G/A)	Total	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Bonds pledged for derivatives	$104,446,311	$104,446,311	$119,055,587	$(14,609,276)	$104,446,311	1.5%	1.5%
Amount of total pledged under derivative contracts	104,446,311	104,446,311	119,055,587	(14,609,276)	104,446,311	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ —	$ —	$ —	$ —	$ —	XXX	XXX

(1) Columns 2-4 are None.

(3) The Company did not have any other restricted assets at September 30, 2026 and December 31, 2025.

(4) Collateral received and reflected as assets within the Company's financial statements:

Assets	1 Book/Adjusted Carrying Value ("BACV") Collateral	4 Fair Value Collateral	7 % of BACV to Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets **
General Account:				
a.-i. None				
j. Other	$ 42,959,000	$ 42,959,000	1.9%	2.0%
k. Total assets	$ 42,959,000	$ 42,959,000	1.9%	2.0%
l. None				
Separate Account: None				

* k = Column 1 divided by Asset Page, Line 26 (Column 1)
** k = Column 1 divided by Asset Page, Line 26 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities*
y. Recognized obligation to return collateral asset (General Account)	$ 42,959,000	2.1%
z.-dd. None		

* y = Column 1 divided by Liability Page, Line 26 (Column 1)

(5) Assets held as collateral have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer):

	Collateral Held
a. Securities Lending	$ —
b. Repo/repurchase Agreements	—
c. Placed under option contracts	—
d. On deposit with states	220,223
e. On deposit with other regulatory bodies	—
f. Pledged as collateral to FHLB (including assets backing funding agreements)	—
g. Pledged as collateral not captured in other categories	104,446,311
Total	$ 104,666,534

M. – S. No significant change.

6. Joint Ventures, Partnerships and Limited Liability Companies
No significant change.

7. Investment Income
No significant change.

8. Derivative Instruments

A. Derivatives under *SSAP 86 – Derivatives*

(1)-(4) and (7) No significant change.

(5), (6), (8) and (10) Not applicable.

NOTES TO FINANCIAL STATEMENTS

(9) The deferred premium associated with certain options is paid or received semiannually over the life of the option contract or at maturity. The following is a summary of the payments the Company is scheduled to make for these options as of September 30, 2026:

Fiscal Year	Derivative Premium Payments Due
2026 (for the period from October 1, 2026 to December 31, 2026)	$ 11,997,500
2027	—
2028	—
2029	13,830,000
Thereafter	21,870,000
Total financing premiums	$ 47,697,500

	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Financing Premiums
Prior Year – 2025	$ 59,400,500	$ 28,470,375	$ 28,470,375
Current Year – 2026	47,697,500	30,954,294	30,954,294

B. Derivatives under *SSAP 108 – Derivative Hedging Variable Annuity Guarantees*: None.

9. Income Taxes
No significant change.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
A. No significant change.

B. In June 2026, the Company paid a cash dividend of $50 million to RiverSource Life Insurance Company.

C. – O. No significant change.

11. Debt
No significant change.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
No significant change.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
No significant change.

14. Liabilities, Contingencies and Assessments
No significant change.

15. Leases
No significant change.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk
No significant change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
No significant change.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not applicable.

20. Fair Value Measurements
A. The Company categorizes its fair value measurements according to a three-level hierarchy. The hierarchy prioritizes the inputs used by the Company's valuation techniques. A level is assigned to each fair value measurement based on the lowest level input that is significant to the fair value measurement in its entirety. The three levels of the fair value hierarchy are defined as follows:

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that are accessible at the measurement date.
Level 2 Prices or valuations based on observable inputs other than quoted prices in active markets for identical assets and liabilities.
Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable.

(1) Fair Value Measurements at September 30, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value ("NAV")	Total
a. Assets at fair value					
Cash equivalents	$ 73,394,255	$ —	$ —	$ —	$ 73,394,255
Derivative assets:					
Interest rate contracts	268,922	56,258,317	—	—	56,527,239
Equity contracts	1,203,768	117,813,048	—	—	119,016,816
Foreign exchange contracts	26,344	—	—	—	26,344
Total derivative assets	1,499,034	174,071,365	—	—	175,570,399
Separate account assets	—	—	—	4,680,725,928	4,680,725,928
Total assets at fair value	$ 74,893,289	$ 174,071,365	$ —	$ 4,680,725,928	$ 4,929,690,582
b. Liabilities at fair value					
Derivative liabilities:					
Interest rate contracts	$ 47,938	$ 238,016,204	$ —	$ —	$ 238,064,142
Equity contracts	306,772	11,210,511	—	—	11,517,283
Foreign exchange contracts	35,912	—	—	—	35,912
Total derivative liabilities	390,622	249,226,715	—	—	249,617,337
Total liabilities at fair value	$ 390,622	$ 249,226,715	$ —	$ —	$ 249,617,337

(2) There were no changes in Level 3 assets and liabilities measured at fair value during the nine months ended September 30, 2026.

(3) The Company recognizes transfers between levels of the fair value hierarchy as of the beginning of the quarter in which each transfer occurred.

(4) The Company uses valuation techniques consistent with the market and income approaches to measure the fair value of its assets and liabilities. The Company's market approach uses prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. The Company's income approach uses valuation techniques to convert future projected cash flows to a single discounted present value amount. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs.

The following is a description of the valuation techniques used to measure fair value and the general classification of these instruments pursuant to the fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

Cash equivalents
Cash equivalents consist of actively traded money market funds which are measured at their NAV and classified as Level 1.

Derivative assets and liabilities
Derivatives that are measured using quoted prices in active markets, such as derivatives that are exchange-traded, are classified as Level 1 measurements. The variation margin on futures contracts is also classified as Level 1. The fair value of derivatives that are traded in less active over-the-counter markets is generally measured using pricing models with market observable inputs such as interest rates and equity index levels. These measurements are classified as Level 2 within the fair value hierarchy and include swaps and the majority of options. The counterparties' nonperformance risk associated with uncollateralized derivative assets was immaterial as of September 30, 2026.

Separate account assets
The fair value of assets held by separate accounts is determined by the NAV of the funds in which those separate accounts are invested. The NAV is used as a practical expedient for fair value and represents the exit price for the separate account. These separate account assets are excluded from classification in the fair value hierarchy.

(5) Derivative assets and liabilities are presented on a gross basis for any relevant disclosures in paragraphs (1) through (4) above.

B. Additional fair value information: See Notes 5 and 8.

C. The following table provides the carrying value and the estimated fair value of financial instruments that are not reported at fair value:

	September 30, 2026						
			Fair Value				
	Aggregate Fair Value	Admitted Assets or Liabilities	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Financial Assets							
Bonds: Issuer credit obligations	$ 862,748,349	$ 962,901,871	$ 206,064	$ 855,867,983	$ 6,674,302	$ —	$ —
Bonds: ABS	464,291,778	526,898,889	—	464,291,778	—	—	—
Mortgage loans on real estate	101,549,589	109,631,486	—	—	101,549,589	—	—
Cash equivalents	31,100,000	31,100,000	—	31,100,000	—	—	—
Contract loans	64,238,064	64,238,064	—	64,238,064	—	—	—
Financial Liabilities							
Deposit-type contracts	$ 4,087,258	$ 4,298,531	$ —	$ —	$ 4,087,258	$ —	$ —

Bonds
When available, the fair value is based on quoted prices in active markets. If quoted prices are not available, fair values are obtained from third-party pricing services, non-binding broker quotes, or other model-based valuation techniques.

Level 1 bonds primarily include U.S. Treasuries.

The fair value of Level 2 bonds is based on a market approach with prices obtained from third-party pricing services. Observable inputs used to value these bonds can include, but are not limited to, reported trades, benchmark yields, issuer spreads and non-binding broker quotes. The fair value of bonds included in an observable transaction with a market participant are also considered Level 2 when the market is not active.

The fair value of Level 3 bonds is typically based on a single non-binding broker quote. The underlying inputs used for some of the non-binding broker quotes are not readily available to the Company. The Company's privately placed bonds are typically based on a single non-binding broker quote.

Mortgage loans on real estate
The fair value of commercial mortgage loans, except those with significant credit deterioration, is determined by discounting contractual cash flows using discount rates that reflect current pricing for loans with similar remaining maturities, liquidity and characteristics including loan-to-value ratio, occupancy rate, refinance risk, debt service coverage, location, and property condition. For commercial mortgage loans with significant credit deterioration, fair value is determined using the same adjustments as above with an additional adjustment for the Company's estimate of the amount recoverable on the loan. Given the significant unobservable inputs to the valuation of the loans, these measurements are classified as Level 3.

Cash equivalents
Cash equivalents include highly liquid investments with original or remaining maturities at the time of purchase of three months or less. The Company's cash equivalents are classified as Level 2 and measured at amortized cost, which is a reasonable estimate of fair value because of the short time between the purchase of the instrument and its expected realization.

Contract loans
Contract loans represent loans made against the cash surrender value of the underlying life insurance or annuity product. These loans and the related interest are usually realized at death of the policyholder or contractholder or at surrender of the contract and are not transferable without the underlying insurance or annuity contract. The fair value of contract loans is approximated by the carrying value and is classified as Level 2.

Deposit-type contracts
Deposit-type contracts consist of single premium immediate annuities without life contingencies. The fair value is determined by discounting cash flows using a risk neutral discount rate with adjustments for expense margin. Given the use of significant unobservable inputs to these valuations, the measurements are classified as Level 3.

D. Not Practicable to Estimate Fair Value: None.

E. The Company has no general account investments measured using NAV as a practical expedient.

21. Other Items
No significant change.

22. Events Subsequent
Subsequent events have been considered through October 30, 2026, the date the statutory financial statements were issued.

23. Reinsurance
No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination
Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Accident and health claim reserves as of December 31, 2025 were $58.7 million. During the nine months ended September 30, 2026, $12.5 million was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. In addition, tabular fund interest was $1.4 million. At September 30, 2026, accident and health claim reserves for prior year claims incurred were $45.2 million. Therefore, there was a $2.4 million favorable prior period development since December 31, 2025. This is primarily due to favorable long-term care insurance and disability income insurance claim experience.

B. There were no significant changes in methodologies or assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements
Not applicable.

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements
Not applicable.

28. Health Care Receivables
Not applicable.

29. Participating Policies
Not applicable.

30. Premium Deficiency Reserves
None.

31. Reserves for Life Contracts and Annuity Contracts
No significant change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics
No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics
No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected
No significant change.

35. Separate Accounts
No significant change.

36. Loss/Claim Adjustment Expenses
No significant 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 [X] No [ ]

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. 820027

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 [X] N/A [ ]
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. 12/31/2025

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. 12/31/2020

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). 09/08/2023

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 [X] No [ ]

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

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
American Enterprise Investment Services, Inc.	Minneapolis, MN				YES
Ameriprise Bank, FSB	Minneapolis, MN		YES		
Ameriprise Certificate Company	Minneapolis, MN				YES
Ameriprise Financial, Inc.	Minneapolis, MN				YES
Ameriprise Financial Services, LLC	Minneapolis, MN				YES
Columbia Management Investment Advisers, LLC	Boston, MA				YES
Columbia Management Investment Distributors, Inc.	Boston, MA				YES
Columbia Management Investment Services Corp.	Boston, MA				YES
Columbia Wanger Asset Management, LLC	Chicago, IL				YES
J. & W. Seligman & Co. Incorporated	New York, NY				YES
Lionstone Partners, LLC	Houston, TX				YES
RiverSource Distributors, Inc.	Minneapolis, MN				YES
RiverSource Life Insurance Company	Minneapolis, MN				YES

GENERAL INTERROGATORIES

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

9.11 If the response to 9.1 is no, please explain:
.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [X] No [ ]
9.21 If the response to 9.2 is yes, provide information related to amendment(s).
In the first quarter of 2026, the design and content of the code was updated to reflect changes in law, regulation or internal policy or practice. .

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: ..... $ 1,966,304

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 [X] No [ ]
11.2 If yes, give full and complete information relating thereto:
Bonds pledged as collateral to cover derivative positions and bonds on deposit with states. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 115,096
13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]
13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$	$
13.22	Preferred Stock	$	$
13.23	Common Stock	$	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 115,096	$ 115,096
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 115,096	$ 115,096
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [X]
14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.
.....

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $
15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $
15.3 Total payable for securities lending reported on the liability page. ..... $

GENERAL INTERROGATORIES

16. 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 [ ]

16.1 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 & Co.	270 Park Avenue New York, NY 10017

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 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
Columbia Management Investment Advisers, LLC	A

16.5097 For those firms/individuals listed in the table for Question 16.5, 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 [ ] N/A [X]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ ] N/A [X]

16.6 For those firms or individuals listed in the table for 16.5 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 Registered With	4 Investment Management Agreement (IMA) Filed
108257	Columbia Management Investment Advisers, LLC	SEC	DS

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

17.2 If no, list exceptions:

.....

18. 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 [ ] No [X]

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

20. 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	$
	1.13 Commercial Mortgages	$ 109,631,486
	1.14 Total Mortgages in Good Standing	$ 109,631,486
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 109,631,486
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	139.380 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	17.420 %
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 [ ] No [X]
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 [X]

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
Total	

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
38636	13-3031176	01/01/2026	Partner Reinsurance Company of the U.S.	CT	CO/I	XXXL	Authorized		

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	N	15,646	1,800	3,048		20,494	
2. Alaska AK	N	335		1,942		2,277	
3. Arizona AZ	N	84,134	5,425	31,965		121,524	
4. Arkansas AR	N	3,987	900	812		5,699	
5. California CA	N	282,333	121,246	138,174		541,753	
6. Colorado CO	N	35,476	46,535	27,104		109,115	
7. Connecticut CT	N	594,998	356,011	181,944		1,132,953	
8. Delaware DE	N	66,948	34,043	20,245		121,236	
9. District of Columbia DC	N	31,612	1,350	10,604		43,566	
10. Florida FL	N	1,511,216	701,015	517,163		2,729,394	
11. Georgia GA	N	150,821	12,885	59,645		223,351	
12. Hawaii HI	N	1,648	4,673	2,642		8,963	
13. Idaho ID	N	3,043	900	7,814		11,757	
14. Illinois IL	N	82,286	18,075	25,344		125,705	
15. Indiana IN	N	12,849	2,250	8,627		23,726	
16. Iowa IA	N	6,900		1,275		8,175	
17. Kansas KS	N	3,645	9,600	2,446		15,691	
18. Kentucky KY	N	14,856	3,375	4,486		22,717	
19. Louisiana LA	N	106,734		6,455		113,189	
20. Maine ME	N	19,745	4,350	15,206		39,301	
21. Maryland MD	N	113,650	11,450	53,336		178,436	
22. Massachusetts MA	N	224,645	280,810	63,781		569,236	
23. Michigan MI	N	73,264	2,250	10,123		85,637	
24. Minnesota MN	N	52,352	1,125	11,690		65,167	
25. Mississippi MS	N	3,543	4,500	1,115		9,158	
26. Missouri MO	N	8,413	2,700	5,096		16,209	
27. Montana MT	N	8,562		2,008		10,570	
28. Nebraska NE	N	5,096				5,096	
29. Nevada NV	N	61,286	49,500	25,672		136,458	
30. New Hampshire NH	N	47,375	118,050	23,839		189,264	
31. New Jersey NJ	N	1,176,747	985,678	347,729		2,510,154	
32. New Mexico NM	N	16,354	450	15,423		32,227	
33. New York NY	L	43,383,152	67,540,385	6,568,675		117,492,212	202,875
34. North Carolina NC	N	438,977	76,995	119,453		635,425	
35. North Dakota ND	N	415		230		645	
36. Ohio OH	N	95,911	2,700	19,983		118,594	
37. Oklahoma OK	N	2,205	2,250	4,064		8,519	
38. Oregon OR	N	51,616	2,200	18,308		72,124	
39. Pennsylvania PA	N	416,201	197,499	124,060		737,760	
40. Rhode Island RI	N	36,016	225	10,682		46,923	
41. South Carolina SC	N	338,809	118,160	80,210		537,179	
42. South Dakota SD	N	520				520	
43. Tennessee TN	N	39,492	5,580	20,859		65,931	
44. Texas TX	N	201,174	45,461	62,662		309,297	
45. Utah UT	N	3,640	11,500	2,831		17,971	
46. Vermont VT	N	58,840	25,000	6,426		90,266	
47. Virginia VA	N	213,364	40,301	104,250		357,915	
48. Washington WA	N	77,991		17,774		95,765	
49. West Virginia WV	N	11,858		500		12,358	
50. Wisconsin WI	N	16,264	900	9,489		26,653	
51. Wyoming WY	N			688		688	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N	10,110		4,694		14,804	
55. U.S. Virgin Islands VI	N	4,515				4,515	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate other alien OT	XXX	19,822	5,649	3,956		29,427	
59. Subtotal	XXX	50,241,391	70,855,751	8,806,547		129,903,689	202,875
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	230,534		415,003		645,537	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	50,471,925	70,855,751	9,221,550		130,549,226	202,875
96. Plus reinsurance assumed	XXX						
97 Totals (all business)	XXX	50,471,925	70,855,751	9,221,550		130,549,226	202,875
98. Less reinsurance ceded	XXX	15,443,182		2,587,866		18,031,048	
99. Totals (all business) less reinsurance ceded	XXX	35,028,743	70,855,751	6,633,684		112,518,178	202,875
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	19,822	5,649	3,956		29,427	
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	19,822	5,649	3,956		29,427	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 1
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 56

INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	ID Number	STATE	NAIC #
Ameriprise Financial, Inc.	13-3180631		
– Ameriprise Advisor Capital, LLC	27-0544454		
– Ameriprise Advisor Financing 2, LLC	88-3480093		
– Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.			
– Threadneedle Portfolio Services Hong Kong Limited			
– Columbia Threadneedle Investments Japan Co., Ltd.			
– Columbia Threadneedle Malaysia Sdn Bhd.			
– Threadneedle Investments Singapore (Pte.) Ltd.			
– Ameriprise Bank, FSB	06-1791061		
– Ameriprise Capital Trust I	45-6157641		
– Ameriprise Capital Trust II	45-6157643		
– Ameriprise Capital Trust III	45-6157644		
– Ameriprise Capital Trust IV	45-6157645		
– Ameriprise Captive Insurance Company	20-5761939	VT	12852
– Ameriprise Certificate Company	41-6009975		
– Investors Syndicate Development Corporation	41-0951695		
– Ameriprise Holdings, Inc.	26-3878824		
– Ameriprise Installment Financing, LLC	99-3282920		
– Ameriprise India LLP			
– Ameriprise India Partner, LLC	83-3396069		
– Ameriprise Trust Company	41-6219335		
– AMPF Holding, LLC	38-2722519		
– American Enterprise Investment Services Inc.	41-1667086		
– Ameriprise Financial Services, LLC	41-0973005		
– AFS Equity Holdings LLC			
– AMPF Property Corporation	38-3050688		
– CT (Lux) Global Real Estate Securities			
– RiverSource Distributors, Inc.	42-1690915		
– RiverSource Life Insurance Company	41-0823832	MN	65005
– Columbia Cent CLO Advisers, LLC	85-3063028		
– Cent CLO 27 Limited			
– Cent CLO 28 Limited			
– Cent CLO 30 Limited			
– Cent CLO 31 Limited			
– Cent CLO 32 Limited			
– Cent CLO 33 Limited			
– Cent CLO 34 Limited			
– Cent CLO 35 Limited			
– RiverSource Life Insurance Co. of New York	41-0987741	NY	80594
– RiverSource NY REO, LLC	27-0380139		
– RiverSource REO 1, LLC	26-4164569		
– RiverSource Tax Advantaged Investments, Inc.	13-6178563		
– AEXP Affordable Housing Portfolio, LLC	41-1977631		
– CREA Corporate Tax Credit Fund XXVIII, LLC			
– Columbia Management Investment Advisers, LLC	41-1533211		
– Advisory Capital Strategies Group Inc.	41-1624224		
– Centurion CDO IV Limited			
– Columbia Core Plus Bond ETF	39-3990426		
– Columbia Research Enhanced Mid Cap ETF	39-3950912		
– Columbia Research Enhanced Small Cap ETF	39-3924213		
– CT QR Series Emerging Markets Equity Active UCITS ETF			
– CT QR Series US Equity Active UCITS ETF			
– Columbia Wanger Asset Management, LLC	04-3519872		
– Emerging Global Advisors, LLC			
– GA Legacy, LLC	26-2639148		
– J. & W. Seligman & Co. Incorporated	13-3043476		
– Columbia Management Investment Distributors, Inc.	13-3043478		
– Seligman Partners, LLC	13-4200160		
– Lionstone CREAD Partners Two, LLC	88-2297839		
– Lionstone CREAD GP, LLC	84-3717367		
– Lionstone Partners, LLC	76-0694729		
– Lionstone Raleigh Development Partners GP, LLC	86-1575183		
– Lionstone RDP Co-Investment Fund 1 GP, LLC	88-2822913		
– RiverSource CDO Seed Investments, LLC	87-0812264		
– Seligman Healthcare Spectrum Fund, LLC	99-1086736		

INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	ID Number	STATE	NAIC #
Ameriprise Financial, Inc. (continued)	13-3180631		
– Columbia Management Investment Services Corp.	41-1861053		
– Columbia Threadneedle Investments UK International Limited			
– Columbia Threadneedle (Europe) Limited			
– Columbia Threadneedle AM (Holdings) Limited			
– Astraeus III GP LLP			
– Astraeus III FP LP			
– Columbia Threadneedle Capital (Group) Limited			
– Columbia Threadneedle Capital (Holdings) Limited			
– Columbia Threadneedle Capital (UK) Limited			
– Columbia Threadneedle Multi-Manager LLP			
– Thames River Capital LLP			
– Columbia Threadneedle Group (Holdings) Limited			
– Columbia Threadneedle Group (Management) Limited			
– Columbia Threadneedle Holdings Limited			
– Columbia Threadneedle Management Limited	04-3219301		
– FCEM Holdings (UK) Limited			
– Columbia Threadneedle Netherlands B.V.			
– Columbia Threadneedle Treasury Limited			
– WAM Holdings Ltd.			
– Columbia Threadneedle Fund Management Limited			
– Columbia Threadneedle (Services) Limited			
– Columbia Threadneedle Management (Swiss) GmbH			
– Columbia Threadneedle Investment Business Limited			
– Columbia Threadneedle PE Co-Investment GP LLP			
– FCIT PE FP LP			
– Columbia Threadneedle PE Co-Investment FP LP			
– Columbia Threadneedle Real Estate Partners LLP			
– Columbia Threadneedle Real Estate Partners S.à.r.l.			
– CT Real Estate Partners GmbH & Co. KG, München			
– CT Real Estate Partners Verwaltungsgesellschaft mbH, München (General Partner)			
– Columbia Threadneedle REP AM Limited			
– Columbia Threadneedle REP PM Limited			
– Castle Mount Impact Partners GP LLP			
– Castle Mount Impact Partners FP LP			
– F&C Aurora (GP) Limited			
– The Aurora Fund (Founder Partner) LP			
– F&C Climate Opportunity Partners (GP) Limited			
– F&C Climate Opportunity Partners (GP) LP			
– F&C Climate Opportunity Partners (Founder Partner) LP			
– F&C Equity Partners Holdings Limited			
– F&C European Capital Partners (GP) Limited			
– F&C European Capital Partners II (GP) Limited			
– F&C European Capital Partners II (Founder Partner) LP			
– F&C European Capital Partners II (GP) LP			
– F&C Group ESOP Trustee Limited			
– FP Asset Management Holdings Limited			
– Columbia Threadneedle Asset Managers Limited			
– Ivory & Sime Limited			
– Columbia Threadneedle (EM) Investments Limited	98-1089286		
– Pyrford International Limited	98-0651721		
– CompassPoint Insights, LLC			

INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	ID Number	STATE	NAIC #
Ameriprise Financial, Inc. (continued)	13-3180631		
– TAM UK International Holdings Limited			
– Columbia Threadneedle Investments (ME) Limited			
– CTM Holdings Limited			
– TAM Investment Limited			
– Threadneedle Asset Management Oversight Limited			
– Threadneedle EMEA Holdings 1, LLC	47-3044011		
– Threadneedle Holdings Limited			
– TAM UK Holdings Limited			
– Threadneedle Asset Management Holdings Limited			
– Columbia Threadneedle Foundation			
– Columbia Threadneedle Pullman Promote Ltd			
– TC Financing Limited			
– Threadneedle Asset Management Limited			
– Threadneedle Investment Services Limited			
– Threadneedle Asset Management (Nominees) Limited			
– Sackville TIPP Property (GP) Limited			
– Threadneedle Asset Management Finance Limited			
– TMS Investment Limited			
– Threadneedle International Limited			
– Threadneedle Investments (Channel Islands) Limited			
– Threadneedle Investments Limited			
– Threadneedle Management Services Limited			
– Threadneedle Navigator ISA Manager Limited			
– Threadneedle Pensions Limited			
– Threadneedle Portfolio Services AG			
– Threadneedle Portfolio Services Limited			
– Threadneedle Property Investments Limited			
– Sackville (CTESIF) 2&3 GP Sarl			
– Sackville UK Property Select II (GP) Limited			
– Sackville UK Property Select II (GP) No. 3 Limited			
– Sackville UK Property Select III (GP) No. 1 Limited			
– Sackville UK Property Select III (GP) No. 2 Limited			
– Sackville UK Property Select III (GP) No. 3 Limited			
– Sackville UK Property Select III (GP) S.à.r.l.			
– Sackville UK Property Select IV (GP) S.à.r.l.			
– Sackville UK Property Select IV (GP) No. 1 Limited			
– Sackville UK Property Select IV (GP) No. 2 Limited			
– Sackville UK Property Select IV (GP) No. 3 Limited			
– Threadneedle Management Luxembourg S.A.			

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 *
	Ameriprise Financial, Inc.		13-3180631	2433312	820027	NYSE	Ameriprise Financial, Inc.	DE	UIP					NO	
	Ameriprise Financial, Inc.		27-0544454	4283810			Ameriprise Advisor Capital, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		88-3480093	5785722			Ameriprise Advisor Financing 2, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5396119			Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	SGP	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4293903			Threadneedle Portfolio Services Hong Kong Limited	HKG	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5590935			Columbia Threadneedle Investments Japan Co., Ltd.	JPN	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5396182			Columbia Threadneedle Malaysia Sdn Bhd.	MYS	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4293873			Threadneedle Investments Singapore (Pte.) Ltd.	SGP	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		06-1791061	3470239			Ameriprise Bank, FSB	US	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		45-6157641	4285346			Ameriprise Capital Trust I	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		45-6157643	4289755			Ameriprise Capital Trust II	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		45-6157644	4289764			Ameriprise Capital Trust III	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		45-6157645	4289773			Ameriprise Capital Trust IV	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
0004	Ameriprise Financial, Inc.	12852	20-5761939	4289791			Ameriprise Captive Insurance Company	VT	IA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-6009975	4054449			Ameriprise Certificate Company	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-0951695	4285298			Investors Syndicate Development Corporation	NV	NIA	Ameriprise Certificate Company	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		26-3878824	4283856			Ameriprise Holdings, Inc.	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		99-3282920				Ameriprise Installment Financing, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4289830			Ameriprise India LLP	IND	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	1
	Ameriprise Financial, Inc.		83-3396069	5396342			Ameriprise India Partner, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-6219335	994257			Ameriprise Trust Company	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		38-2722519	4289933			AMPF Holding, LLC	MI	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-1667086	3255445			American Enterprise Investment Services Inc.	MN	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-0973005	4289942			Ameriprise Financial Services, LLC	DE	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						AFS Equity Holdings LLC	DE	NIA	Ameriprise Financial Services, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		38-3050688	4289951			AMPF Property Corporation	MI	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6099211			CT (Lux) Global Real Estate Securities	LUX	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		42-1690915	4291815			RiverSource Distributors, Inc.	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
0004	Ameriprise Financial, Inc.	65005	41-0823832	2696715			RiverSource Life Insurance Company	MN	UDP	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		85-3063028	5554601			Columbia Cent CLO Advisers, LLC	DE	NIA	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 27 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 28 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 30 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 31 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 32 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5950931			Cent CLO 33 Limited	JEY	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6008530			Cent CLO 34 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6054135			Cent CLO 35 Limited	CYM	NIA	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
0004	Ameriprise Financial, Inc.	80594	41-0987741	2718046			RiverSource Life Insurance Co. of New York	NY	RE	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		27-0380139	4289858			RiverSource NY REO, LLC	NY	DS	RiverSource Life Insurance Co. of New York	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		26-4164569	4289867			RiverSource REO 1, LLC	MN	NIA	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	NO	

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	Ameriprise Financial, Inc.		13-6178563	4289876			RiverSource Tax Advantaged Investments, Inc.	DE	NIA	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	YES	
	Ameriprise Financial, Inc.		41-1977631	3945102			AEXP Affordable Housing Portfolio, LLC	DE	NIA	RiverSource Tax Advantaged Investments, Inc.	Ownership	66.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						CREA Corporate Tax Credit Fund XXVIII, LLC	DE	NIA	RiverSource Tax Advantaged Investments, Inc.	Ownership	99.990	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-1533211	4246169			Columbia Management Investment Advisers, LLC	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-1624224	4289979			Advisory Capital Strategies Group Inc.	MN	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Centurion CDO IV Limited	CYM	NIA	Columbia Management Investment Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		39-3990426	6148294			Columbia Core Plus Bond ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	69.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		39-3950912	6148306			Columbia Research Enhanced Mid Cap ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	83.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		39-3924213				Columbia Research Enhanced Small Cap ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	82.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						CT QR Series Emerging Markets Equity Active UCITS ETF	IRL	NIA	Columbia Management Investment Advisers, LLC	Ownership	85.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6099239			CT QR Series US Equity Active UCITS ETF	IRL	NIA	Columbia Management Investment Advisers, LLC	Ownership	55.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		04-3519872	4289997			Columbia Wanger Asset Management, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Emerging Global Advisors, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		26-2639148	4346854			GA Legacy, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		13-3043476	2654434			J. & W. Seligman & Co. Incorporated	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		13-3043478	4292821			Columbia Management Investment Distributors, Inc.	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		13-4200160	4293145			Seligman Partners, LLC	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		88-2297839	5783513			Lionstone CREAD Partners Two, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		84-3717367	5930063			Lionstone CREAD GP, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		76-0694729	5394777			Lionstone Partners, LLC	TX	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		86-1575183	5584671			Lionstone Raleigh Development Partners GP, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		88-2822913	5834349			Lionstone RDP Co-Investment Fund 1 GP, LLC	DE	NIA	Lionstone Raleigh Development Partners GP, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		87-0812264	4290126			RiverSource CDO Seed Investments, LLC	MN	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		99-1086736				Seligman Healthcare Spectrum Fund, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-1861053	4291776			Columbia Management Investment Services Corp.	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Columbia Threadneedle Investments UK International Limited	GBR	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5680171			Columbia Threadneedle (Europe) Limited	GBR	NIA	Columbia Threadneedle Investments UK International Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	

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	Ameriprise Financial, Inc.			5680180			Columbia Threadneedle AM (Holdings) Limited	GBR	NIA	Columbia Threadneedle (Europe) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Astraeus III GP LLP	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.						Astraeus III FP LP	GBR	NIA	Astraeus III GP LLP	Other		Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684133			Columbia Threadneedle Capital (Group) Limited	CYM	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684311			Columbia Threadneedle Capital (Holdings) Limited	CYM	NIA	Columbia Threadneedle Capital (Group) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684320			Columbia Threadneedle Capital (UK) Limited	GBR	NIA	Columbia Threadneedle Capital (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684348			Columbia Threadneedle Multi-Manager LLP	GBR	NIA	Columbia Threadneedle Capital (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684339			Thames River Capital LLP	GBR	NIA	Columbia Threadneedle Capital (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683668			Columbia Threadneedle Group (Holdings) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683725			Columbia Threadneedle Group (Management) Limited	GBR	NIA	Columbia Threadneedle Group (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683734			Columbia Threadneedle Holdings Limited	GBR	NIA	Columbia Threadneedle Group (Management) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		04-3219301	5683770			Columbia Threadneedle Management Limited	GBR	NIA	Columbia Threadneedle Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683800			FCEM Holdings (UK) Limited	GBR	NIA	Columbia Threadneedle Management Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683686			Columbia Threadneedle Netherlands B.V.	NLD	NIA	Columbia Threadneedle Group (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684076			Columbia Threadneedle Treasury Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684085			WAM Holdings Ltd	GBR	NIA	Columbia Threadneedle Treasury Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684106			Columbia Threadneedle Fund Management Limited	GBR	NIA	WAM Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684030			Columbia Threadneedle (Services) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684067			Columbia Threadneedle Management (Swiss) GmbH	CHE	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684021			Columbia Threadneedle Investment Business Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684759			Columbia Threadneedle PE Co-Investment GP LLP	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684777			FCIT PE FP LP	GBR	NIA	Columbia Threadneedle Co-Investment GP LLP	Ownership	50.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684768			Columbia Threadneedle PE Co-Investment FP LP	GBR	NIA	Columbia Threadneedle Co-Investment GP LLP	Ownership	50.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684870			Columbia Threadneedle Real Estate Partners LLP	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	4
	Ameriprise Financial, Inc.			5685149			Columbia Threadneedle Real Estate Partners S.à.r.l.	LUX	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5685130			CT Real Estate Partners GmbH & Co. KG, MÜnchen	DEU	NIA	Columbia Threadneedle Real Estate Partners S.à.r.l.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684898			CT Real Estate Partners Verwaltungsgesellschaft mbH, MÜnchen (General Partner)	DEU	NIA	Columbia Threadneedle Real Estate Partners S.à.r.l.	Ownership	100.000	Ameriprise Financial, Inc.	NO	

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	Ameriprise Financial, Inc.			5684928			Columbia Threadneedle REP AM Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684937			Columbia Threadneedle REP PM Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Castle Mount Impact Partners GP LLP	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.						Castle Mount Impact Partners FP LP	GBR	NIA	Castle Mount Impact Partners GP LLP	Ownership	55.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684357			F&C Aurora (GP) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684366			The Aurora Fund (Founder Partner) LP	GBR	NIA	F&C Aurora (GP) Limited	Ownership	50.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684384			F&C Climate Opportunity Partners (GP) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684405			F&C Climate Opportunity Partners (GP) LP	GBR	NIA	F&C Climate Opportunity Partners (GP) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	6
	Ameriprise Financial, Inc.			5684393			F&C Climate Opportunity Partners (Founder Partner) LP	GBR	NIA	F&C Climate Opportunity Partners (GP) Limited	Ownership	50.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.						F&C Equity Partners Holdings Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684432			F&C European Capital Partners (GP) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684517			F&C European Capital Partners II (GP) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684526			F&C European Capital Partners II (Founder Partner) LP	GBR	NIA	F&C European Capital Partners II (GP) Limited	Ownership	48.550	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684535			F&C European Capital Partners II (GP) LP	GBR	NIA	F&C European Capital Partners II (GP) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	6
	Ameriprise Financial, Inc.			5684012			F&C Group ESOP Trustee Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683846			FP Asset Management Holdings Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683855			Columbia Threadneedle Asset Managers Limited	GBR	NIA	FP Asset Management Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Ivory & Sime Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		98-1089286	5680201			Columbia Threadneedle (EM) Investments Limited	GBR	NIA	Columbia Threadneedle Investments UK International Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		98-0651721	5680199			Pyrford International Limited	GBR	NIA	Columbia Threadneedle Investments UK International Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						CompassPoint Insights, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5555381			TAM UK International Holdings Limited	GBR	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Columbia Threadneedle Investments (ME) Limited	ARE	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5396089			CTM Holdings Limited	MLT	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4293574			TAM Investment Limited	GBR	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5555390			Threadneedle Asset Management Oversight Limited	GBR	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		47-3044011	5394740			Threadneedle EMEA Holdings 1, LLC	MN	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294339			Threadneedle Holdings Limited	GBR	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294348			TAM UK Holdings Limited	GBR	NIA	Threadneedle Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294357			Threadneedle Asset Management Holdings Limited	GBR	NIA	TAM UK Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	2

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	Ameriprise Financial, Inc.			5395895			Columbia Threadneedle Foundation	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6124074			Columbia Threadneedle Pullman Promote Ltd.	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294535			TC Financing Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		98-0691981	4294469			Threadneedle Asset Management Limited	GBR	NIA	TC Financing Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		98-0691982	4294571			Threadneedle Investment Services Limited	GBR	NIA	TC Financing Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294478			Threadneedle Asset Management (Nominees) Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294526			Sackville TIPP Property (GP) Limited	GBR	NIA	Threadneedle Asset Management (Nominees) Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294441			Threadneedle Asset Management Finance Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294450			TMS Investment Limited	JEY	NIA	Threadneedle Asset Management Finance Ltd	Ownership	44.000	Ameriprise Financial, Inc.	NO	2
	Ameriprise Financial, Inc.			4294553			Threadneedle International Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294599			Threadneedle Investments (Channel Islands) Limited	JEY	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294393			Threadneedle Investments Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5428597			Threadneedle Management Services Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294786			Threadneedle Navigator ISA Manager Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294795			Threadneedle Pensions Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5448894			Threadneedle Portfolio Services AG	CHE	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294982			Threadneedle Portfolio Services Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294991			Threadneedle Property Investments Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville (CTESIF) 2&3 GP Sarl	LUX	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5395961			Sackville UK Property Select II (GP) Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5396007			Sackville UK Property Select II (GP) No. 3 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5561131			Sackville UK Property Select III (GP) No. 1 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select III (GP) No. 2 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select III (GP) No. 3 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5533651			Sackville UK Property Select III (GP) S.à.r.l.	LUX	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select IV (GP) S.à.r.l.	LUX	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select IV (GP) No. 1 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	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 *
	Ameriprise Financial, Inc.						Sackville UK Property Select IV (GP) No. 2 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select IV (GP) No. 3 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4293882			Threadneedle Management Luxembourg S.A.	LUX	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	

Asterisk	Explanation
1	Ameriprise Financial, Inc. owns a 100% profit sharing ratio with capital contribution of 124,078,760 INR (Indian currency=rupees) and 10 INR are owned each by Columbia Management Investment Advisers, LLC and Ameriprise India Partner, LLC.
2	Ownership percentage indicates voting shares only.
3	Columbia Threadneedle AM (Holdings) Limited owns a percentage of the entity.
4	Columbia Threadneedle Treasury Limited holds 1 unit.
5	In the UK, legally the private equity funds are considered to be subsidiaries of the General Partner, however we do not consolidate these in our Group hence they are not included in our Group structure or in the list above.
6	The General Partner is a Group company, the Limited partner is a Group employee.

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.

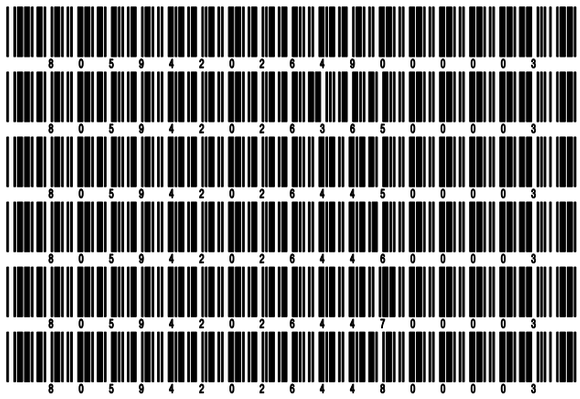
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required 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?	YES
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. Not applicable
2. Not applicable
3. Not applicable
4. Not applicable
5. Not applicable
6. Not applicable

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]



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. Miscellaneous assets	1,234,236	11,317	1,222,919	1,667,316
2597. Summary of remaining write-ins for Line 25 from overflow page	1,234,236	11,317	1,222,919	1,667,316

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	116,921,795	131,081,314
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	7,290,309	14,159,519
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	109,631,486	116,921,795
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	109,631,486	116,921,795
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	109,631,486	116,921,795

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	115,096	115,096
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium, depreciation and proportional amortization		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	115,096	115,096
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	115,096	115,096

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,519,288,945	1,545,512,974
2.	Cost of bonds and stocks acquired	84,428,620	212,962,209
3.	Accrual of discount	2,167,220	2,698,144
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	614,795	(836,503)
6.	Deduct consideration for bonds and stocks disposed of	113,791,343	236,727,308
7.	Deduct amortization of premium	2,451,436	3,521,760
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	1,473,806	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,017,764	(798,811)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,489,800,760	1,519,288,945
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,489,800,760	1,519,288,945

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	357,074,805	387,292,992	397,497,167	53,870	378,078,670	357,074,805	346,924,500	317,788,418
2.	NAIC 2 (a)	700,414,013	2,926,715,226	3,022,932,841	470,710	750,699,112	700,414,013	604,667,108	760,422,490
3.	NAIC 3 (a)	39,891,920			(10,920,124)	33,545,209	39,891,920	28,971,797	22,958,117
4.	NAIC 4 (a)	2,522,957			10,915,409	2,527,328	2,522,957	13,438,366	3,192,352
5.	NAIC 5 (a)								
6.	NAIC 6 (a)	100				100	100	100	100
7.	Total ICO	1,099,903,795	3,314,008,218	3,420,430,008	519,865	1,164,850,419	1,099,903,795	994,001,870	1,104,361,477
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	509,197,366	39,512,351	23,253,891	(75,296)	528,018,389	509,197,366	525,380,530	533,846,587
9.	NAIC 2	1,503,706			(2,326)	1,524,622	1,503,706	1,501,380	1,530,196
10.	NAIC 3	19,088		2,225	116		19,088	16,979	
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6								
14.	Total ABS	510,720,159	39,512,351	23,256,116	(77,505)	529,543,011	510,720,159	526,898,889	535,376,783
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2								
17.	NAIC 3								
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6								
21.	Total Preferred Stock								
22.	Total ICO, ABS & Preferred Stock	1,610,623,954	3,353,520,569	3,443,686,124	442,360	1,694,393,430	1,610,623,954	1,520,900,759	1,639,738,260

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

NAIC 1 $ 31,100,000 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of short-term investments acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

NONE

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)	(69,802,772)
2.	Cost paid/(consideration received) on additions	5,237,018
3.	Unrealized valuation increase/(decrease)	6,546,726
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(14,191,725)
6.	Considerations received/(paid) on terminations	2,397,412
7.	Amortization	(547,185)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	(75,155,349)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(75,155,349)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				3,394,964
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(2,286,552)
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	6,396,316			
	3.14 Section 1, Column 18, prior year	226,938	6,169,378	6,169,378	
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	6,396,316			
	3.24 Section 1, Column 19, prior year plus	226,938			
	3.25 SSAP No. 108 adjustments		6,169,378	6,169,378	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			(40,739,440)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(40,739,440)			
	4.23 SSAP No. 108 adjustments		(40,739,440)		
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)				1,108,412
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,108,412

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	(75,155,349)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,108,412	
3.	Total (Line 1 plus Line 2)		(74,046,938)
4.	Part D, Section 1, Column 6	175,179,777	
5.	Part D, Section 1, Column 7	(249,226,715)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(75,155,349)	
8.	Part B, Section 1, Column 13	1,108,412	
9.	Total (Line 7 plus Line 8)		(74,046,938)
10.	Part D, Section 1, Column 9	175,570,399	
11.	Part D, Section 1, Column 10	(249,617,337)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	26,436,515	
14.	Part B, Section 1, Column 20	35,094,678	
15.	Part D, Section 1, Column 12	61,531,192	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	120,449,315	145,762,815
2.	Cost of cash equivalents acquired	13,757,000,484	21,140,274,890
3.	Accrual of discount	3,437,456	6,196,611
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	13,776,393,000	21,171,785,000
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	104,494,255	120,449,315
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	104,494,255	120,449,315

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

E02

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
697000183	DORAL	FL		09/18/2006	09/23/2026	362,466							17,380	17,380			
0199999. Mortgages closed by repayment						362,466							17,380	17,380			
697000212	BIRMINGHAM	AL		06/17/2013		534,735								31,839			
697080278	MESA	AZ		10/16/2019		2,180,435								14,900			
697080298	SCOTTSDALE	AZ		06/22/2021		2,332,662								13,319			
697080275	TEMPE	AZ		09/19/2019		1,681,800								15,371			
697001011	TUCSON	AZ		05/23/2000		416,503								21,741			
697080252	AMERICAN CANYON	CA		07/28/2017		1,925,129								33,337			
697080303	CAMARILLO	CA		06/14/2022		1,078,383								5,759			
697080223	CARPINTERIA	CA		05/28/2014		1,441,675								13,971			
697080304	COSTA MESA	CA		07/07/2022		1,252,720								8,187			
697080288	EL CAJON	CA		12/13/2019		2,194,588								14,651			
697081069	EL CENTRO	CA		04/26/2006		734,540											
697080234	ESCONDIDO	CA		11/04/2015		805,720								37,267			
697080241	FOUNTAIN VALLEY	CA		10/06/2016		802,401								6,454			
697080281	LOS ALAMITOS	CA		01/09/2020		923,729								6,135			
697080305	ONTARIO	CA		04/12/2023		1,305,520								8,622			
697080199	OXNARD	CA		11/26/2012		212,345											
697080276	RIVERSIDE	CA		09/26/2019		655,315								7,927			
697080236	SAN DIEGO	CA		01/13/2016		861,392								38,634			
697080280	SAN DIEGO	CA		01/09/2020		651,009								4,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
697080242	SAN MARCOS	CA		10/06/2016		581,138								15,436			
697080176	SANTA FE SPRINGS	CA		04/13/2006		50,849											
697080218	SANTA MONICA	CA		10/01/2013		693,389								18,626			
697080248	SUNLAND	CA		02/23/2017		773,617								30,591			
697080296	TEHACHAPI	CA		12/07/2020		1,192,287								25,619			
697080286	SHELTON	CT		01/24/2020		661,012								15,894			
697080287	SHELTON	CT		01/24/2020		2,527,900								23,069			
697080208	DEERFIELD BEACH	FL		03/21/2013		292,344								30,681			
697000183	DORAL	FL		09/18/2006		169,858								51,614			
697080289	OCOEE	FL		02/24/2020		1,699,747								23,452			
697080255	SARASOTA	FL		08/07/2017		1,464,308								15,838			
697080256	SARASOTA	FL		08/07/2017		4,674,420								37,555			
697080229	CHAMBLEE	GA		12/18/2014		1,759,555								10,075			
697080204	COLUMUBUS	GA		11/15/2012		898,471								28,300			
697080250	COUNCIL BLUFFS	IA		05/08/2017		848,066								9,080			
697080213	KANSAS CITY	KS		06/26/2013		405,478								38,155			
697080259	MISSION	KS		12/01/2017		1,036,584								33,118			
697000200	OVERLAND PARK	KS		07/26/2012		190,166								28,259			
697080243	FORT WRIGHT	KY		10/20/2016		1,025,918								19,268			
697080244	LEXINGTON	KY		12/01/2016		798,901								41,763			
697080283	SILVER SPRING	MD		12/19/2019		3,495,862								23,963			
697000210	CENTER LINE	MI		03/27/2013		1,490,521								9,210			
697080299	COMMERCE TOWNSHIP	MI		07/27/2021		1,595,917								13,064			
697080262	FORT GRATIOT TOWNSHIP	MI		03/28/2018		1,487,819								22,780			
697080277	MADISON HEIGHTS	MI		10/15/2019		724,512								17,592			
697080226	MINNEAPOLIS	MN		02/05/2015		496,079								27,243			
697080294	MINNETONKA	MN		04/06/2020		1,858,452								17,177			
697080271	ST PAUL	MN		11/01/2018		1,478,089								21,961			
697080185	CHARLOTTE	NC		08/01/2006		949,157											
697080233	FARGO	ND		09/01/2015		1,129,471								23,913			
697081068	AVENEL	NJ		04/26/2006		1,391,941								12,014			
697080272	CRANBURY	NJ		11/06/2018		2,461,680								65,800			
697000072	WALL TWSP	NJ		11/05/1992		1,456,662								10,625			
697080297	ALBUQUERQUE	NM		07/13/2021		1,181,305								14,042			
697080247	HENDERSON	NV		01/27/2017		2,153,625								25,179			
697080211	LAS VEGAS	NV		05/14/2013		449,315								43,851			
697000231	BROOKLYN	NY		12/11/2014		937,282								12,284			
697080263	BROOKLYN	NY		04/25/2018		580,949								16,887			
697080273	BROOKLYN	NY		03/09/2020		1,497,481								23,295			
697080301	CINCINNATI	OH		04/27/2022		1,130,949								12,871			
697000292	LORAIN	OH		03/19/2020		1,166,759								26,727			
697080267	MASON	OH		06/11/2018		1,452,006								14,109			
697080240	WEST CHESTER	OH		09/01/2016		815,387								40,213			
697080258	HILLSBORO	OR		09/27/2017		2,635,802								28,121			
697080295	PORTLAND	OR		06/29/2020		1,983,473								10,188			
697080274	WILSONVILLE	OR		06/25/2019		1,668,585								15,146			
697080264	CORAOPOLIS	PA		04/30/2018		1,196,210								8,102			
697080265	CORAOPOLIS	PA		04/30/2018		1,196,210								8,102			
697000266	PHILADELPHIA CITY	PA		05/22/2018		1,448,348								22,248			
697080217	PHILADELPHIA CITY	PA		11/20/2013		1,176,992								10,854			
697081025	PLYMOUTH MEETING	PA		05/03/2001		1,043,865								34,315			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
697080180	BRENTWOOD	TN		08/14/2006		1,760,959								11,527			
697000260	AUSTIN	TX		02/07/2018		1,963,661								20,510			
697080249	AUSTIN	TX		04/27/2017		1,338,410								23,510			
697080285	HOUSTON	TX		12/12/2019		793,539								19,106			
697080254	SAN ANTONIO	TX		09/05/2017		795,749								25,938			
697080290	NORTH SALT LAKE	UT		02/18/2020		928,059								12,839			
697080239	HAMPTON CITY	VA		06/24/2016		283,771								22,264			
697080300	HAMPTON CITY	VA		02/24/2022		2,760,320								17,272			
697080306	NORFOLK CITY	VA		08/28/2024		2,931,539								14,731			
697080282	RICHMOND	VA		12/11/2019		2,187,228								31,406			
697080284	VIRGINIA BEACH	VA		12/12/2019		1,168,167								27,863			
697080293	KIRKLAND	WA		04/03/2020		1,771,534								11,555			
697080302	KIRKLAND	WA		05/19/2022		1,541,632								8,488			
697080268	LYNNWOOD	WA		08/02/2018		1,546,947								14,664			
697000257	MILL CREEK	WA		07/28/2017		1,686,445								18,460			
697000261	PASCO	WA		03/06/2018		1,452,329								51,906			
697080165	SEATTLE	WA		03/29/2005		2,185,287								14,857			
697080291	SEATTLE	WA		03/23/2020		1,310,905								11,944			
0299999. Mortgages with partial repayments						115,871,795								1,769,547			
0599999 - Totals						116,234,261							17,380	1,786,928			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
NONE												
8099999 - Totals												XXX

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SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
NONE																			
8099999 - Totals																			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV SR UNSECURED 4.9% 2/1/2046	09/14/2026	HSBC BANK USA NA		1,723,740	2,000,000	11,978	1.G FE
12189L-AW-1	BURLINGTN NORTH SANTA FE SR UNSECURED 4.15% 4/1/2045	09/14/2026	SUSQUANNA		1,977,800	2,500,000	47,264	1.F FE
15189X-BL-1	CENTERPOINT ENERGY HOUSTON SR SECURED 4.85% 4/1/2036	07/08/2026	SUSQUANNA		6,303,506	6,500,000	115,592	1.F FE
209111-GQ-0	CONSOLIDATED EDISON COMPANY OF NY INC SR UNSECURED 5.15% 6/15/2036	07/08/2026	BANK OF AMERICA		3,684,509	3,725,000	19,184	1.G FE
29364W-BT-4	ENTERGY LOUISIANA LLC SR SECURED 5.5% 9/15/2036	09/23/2026	JEFFRIES & CO.		1,941,720	2,000,000	12,528	1.F FE
58013M-FA-7	MCDONALDS CORP SR UNSECURED 4.875% 12/9/2045	09/23/2026	Various		2,771,975	3,250,000	43,773	2.A FE
65473Q-BF-9	NISOURCE INC SR UNSECURED 4.375% 5/15/2047	09/14/2026	GOLDMAN SACHS & CO.		1,552,220	2,000,000	29,167	2.B FE
655844-BX-5	NORFOLK SOUTHERN CORPORATION SR UNSECURED 3.942% 11/1/2047	09/14/2026	CITICORP SECURITIES INC.		1,475,320	2,000,000	29,346	2.A FE
666807-BP-6	NORTHROP GRUMMAN CORP SR UNSECURED 4.03% 10/15/2047	09/14/2026	SUSQUANNA		1,506,840	2,000,000	33,583	2.A FE
87183X-AD-5	SYSCO HOLDINGS CORP SR UNSECURED 5.95% 6/6/2036	09/23/2026	MORGAN (J.P.) SECURITIES		1,980,560	2,000,000		2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					24,918,190	27,975,000	342,415	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					24,918,190	27,975,000	342,415	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					24,918,190	27,975,000	342,415	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					24,918,190	27,975,000	342,415	XXX
31418F-YR-2	FNMA 5.5% MBS 30YR POOL FN MA6119 7/1/2056	07/01/2026	WELLS FARGO BANK		6,979,384	6,958,725	1,063	1.A
31427T-PD-2	FHLMC 5% MBS 30YR POOL FR SL5819 6/1/2056	08/04/2026	BARCLAYS BANK PLC		9,680,584	9,951,131	5,528	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					16,659,968	16,909,856	6,591	XXX
36173J-AE-3	GCAT 2026-NQM2 A1 CMO 5.449% 2/25/2071	09/30/2026	WELLS FARGO BANK		4,673,715	4,790,483		1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					4,673,715	4,790,483		XXX
61781K-AU-6	MSBAM 2026-C36 A4 CMBS 5.5% 8/15/2059	08/12/2026	BANK OF AMERICA		18,178,668	18,000,000	68,750	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					18,178,668	18,000,000	68,750	XXX
1889999999. Total - asset-backed securities (unaffiliated)					39,512,351	39,700,339	75,341	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					39,512,351	39,700,339	75,341	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					39,512,351	39,700,339	75,341	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					64,430,541	67,675,339	417,756	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
5989999997. Total - common stocks - Part 3						XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX		XXX
5999999999. Total - preferred and common stocks						XXX		XXX
6009999999 - Totals					64,430,541	XXX	417,756	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..01030L-BS-3	ALABAMA INCENTIVES FING REV BOND 6.042% 9/1/2029	09/01/2026	Call 100.0000		325,000	325,000	325,000	325,000						325,000				19,637	09/01/2029	1.F FE
..544435-C3-2	LOS ANGELES CA ARPT REV BOND 6.582% 5/15/2039	08/27/2026	Call 104.8080		2,038,516	1,945,000	1,945,000	1,945,000						1,945,000				193,798	05/15/2039	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,363,516	2,270,000	2,270,000	2,270,000						2,270,000				213,435	XXX	XXX
..58506Y-AL-6	MEDSTAR HEALTH INC SR SECURED 3.249% 8/15/2026	08/15/2026	Maturity		235,000	235,000	235,000	235,000						235,000				7,635	08/15/2026	1.F FE
..842587-CV-7	SOUTHERN COMPANY SR UNSECURED 3.25% 7/1/2026	07/01/2026	Maturity		5,460,000	5,460,000	5,350,691	5,451,525		8,475		8,475		5,460,000				177,450	07/01/2026	2.A FE
..871829-BC-0	SYSCO CORP SR UNSECURED 3.3% 7/15/2026	07/15/2026	Maturity		7,849,000	7,849,000	8,001,148	7,854,306		(5,306)		(5,306)		7,849,000				259,017	07/15/2026	2.B FE
..98385X-AQ-9	XTO ENERGY INC SR UNSECURED 6.375% 6/15/2038	09/27/2026	Call 111.2037		5,560,185	5,000,000	3,881,550	4,212,901		27,604		27,604		4,240,506		759,494	759,494	809,873	06/15/2038	1.D FE
..19238V-C*-4	COGECO COMMUNICATIONS SR SECURED 4.29% 9/1/2026	09/01/2026	Maturity		2,000,000	2,000,000	2,013,860	2,001,161		(1,161)		(1,161)		2,000,000				85,085	09/01/2026	2.C
..067316-AD-1	BACARDI LTD SR UNSECURED 2.75% 7/15/2026	07/15/2026	Maturity		3,200,000	3,200,000	3,075,626	3,190,228		9,772		9,772		3,200,000				88,000	07/15/2026	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					24,304,185	23,744,000	22,557,875	22,945,121		39,384		39,384		22,984,506		759,494	759,494	1,427,060	XXX	XXX
..126650-AW-0	CVS PT TRUST CTL 5.298% 1/11/2027	09/10/2026	Redemption 100.0000		53,744	53,744	49,200	53,356		388		388		53,744				1,899	01/11/2027	2.B FE
..126650-BP-4	CVS PT TRUST CTL 6.036% 12/10/2028	09/10/2026	Redemption 100.0000		132,890	132,890	131,434	132,580		310		310		132,890				5,348	12/10/2028	2.B FE
..126659-AA-9	CVS PT TRUST CTL 8.353% 7/10/2031	09/10/2026	Redemption 100.0000		115,134	115,134	120,905	116,923		(1,789)		(1,789)		115,134				6,415	07/10/2031	2.C FE
..90783X-AA-9	UNION PACIFIC RR PTC ETC 6.176% 1/2/2031	07/02/2026	Redemption 100.0000		101,661	101,661	101,661	101,661						101,661				11,538	01/02/2031	1.D FE
..91845#-AA-2	VZ CTL PTC 3.81% 5/15/2035	09/15/2026	Redemption 100.0000		37,073	37,073	37,073	37,073						37,073				942	05/15/2035	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					440,502	440,502	440,273	441,593		(1,091)		(1,091)		440,502				26,142	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					27,108,203	26,454,502	25,268,148	25,656,714		38,293		38,293		25,695,008		759,494	759,494	1,666,637	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					27,108,203	26,454,502	25,268,148	25,656,714		38,293		38,293		25,695,008		759,494	759,494	1,666,637	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					27,108,203	26,454,502	25,268,148	25,656,714		38,293		38,293		25,695,008		759,494	759,494	1,666,637	XXX	XXX
..36202F-DW-3	GNMA 4.5% MBS 30YR POOL 4617 1/20/2040	09/01/2026	Paydown		9,047	9,047	9,164	9,137		(90)		(90)		9,047				268	01/20/2040	1.A
..36202F-EH-5	GNMA 4.5% MBS 30YR POOL 4636 2/20/2040	09/01/2026	Paydown		65,798	65,798	66,800	66,571		(773)		(773)		65,798				1,994	02/20/2040	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					74,845	74,845	75,964	75,708		(863)		(863)		74,845				2,262	XXX	XXX
..38378B-8E-2	GNMA 2013-92 AQ CMBS PROJ 2.76% 12/16/2053	09/01/2026	Paydown		6,063	6,063	5,841	5,987		76		76		6,063				112	12/16/2053	1.A
..38378B-8V-4	GNMA SERIES 2013-92 BJ CMBS PROJ 2.76% 12/16/2053	09/01/2026	Paydown		3,741	3,741	3,743	3,739		2		2		3,741				69	12/16/2053	1.A
..38378K-MP-1	GNMA SERIES 2013-65 A CMBS PROJ 2.3% 11/16/2045	09/01/2026	Paydown		27,752	27,752	28,403	27,913		(160)		(160)		27,752				426	11/16/2045	1.A
..38378N-D5-9	GNMA SERIES 2014-29 DC CMBS PROJ 3.496% 1/16/2048	09/01/2026	Paydown		5,474	5,474	5,303	5,436		38		38		5,474				127	01/16/2048	1.A
..38378X-5B-3	GNMA SERIES 2015-9 A CMBS PROJ 2.9% 2/16/2049	09/01/2026	Paydown		6,551	6,551	6,725	6,624		(73)		(73)		6,551				127	02/16/2049	1.A
..38378X-K3-4	GNMA SERIES 2014-179 B CMBS PROJ 3.576% 2/16/2046	09/01/2026	Paydown		28,151	28,151	28,657	28,196		(46)		(46)		28,151				671	02/16/2046	1.A
..38378X-LS-8	GNMA SERIES 2014-125 B CMBS PROJ 2.9% 11/16/2054	09/01/2026	Paydown		12,652	12,652	11,671	12,411		240		240		12,652				245	11/16/2054	1.A
..38379K-FY-9	GNMA SERIES 2015-32 A CMBS PROJ 2.75% 9/16/2049	09/01/2026	Paydown		10,870	10,870	11,038	10,944		(73)		(73)		10,870				199	09/16/2049	1.A
..38379R-UX-9	GNMA SERIES 2017-64 AK CMBS PROJ 2.5% 11/16/2057	09/01/2026	Paydown		3,566	3,566	3,414	3,440		125		125		3,566				59	11/16/2057	1.A
..38379U-XT-8	GNMA SERIES 2016-97 A CMBS PROJ 2.5% 7/16/2056	09/01/2026	Paydown		8,275	8,275	8,370	8,349		(74)		(74)		8,275				138	07/16/2056	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38379Y-6L-7	GNMA SERIES 2016-125 DA CMBS PROJ 2.15% 12/16/2047	09/01/2026	Paydown		11,653	11,653	11,645	11,643		10		10		11,653				167	12/16/2047	1.A
..38380J-YB-8	GNMA SERIES 2018-52 AB CMBS PROJ 2.8 % 07/16/2060	09/01/2026	Paydown		2,373	2,373	2,264	2,292		81		81		2,373				44	07/16/2060	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					127,121	127,121	127,074	126,974		146		146		127,121				2,384	XXX	XXX
..31283H-J8-9	FHLMC 6.5% MBS 30YR POOL G01187 9/1/2030	09/01/2026	Paydown		511	511	508	509		3		3		511				22	09/01/2030	1.A
..31288F-YP-3	FHLMC 5.5% MBS 30yr Pool C77018 3/1/2033	09/01/2026	Paydown		9,001	9,001	9,212	9,113		(112)		(112)		9,001				330	03/01/2033	1.A
..3128MJ-VM-9	FHLMC 3% MBS 30yr Pool G08619 12/1/2044	09/01/2026	Paydown		52,781	52,781	53,482	53,386		(605)		(605)		52,781				1,070	12/01/2044	1.A
..3128MJ-YT-1	FHLMC 3% MBS 30yr POOL FG G08721 9/1/2046	09/01/2026	Paydown		41,375	41,375	43,075	42,895		(1,520)		(1,520)		41,375				823	09/01/2046	1.A
..31292G-5P-7	FHLMC 7.5% MBS 30YR POOL C00854 7/1/2029	09/01/2026	Paydown																07/01/2029	1.A
..31292G-SM-9	FHLMC 7.5% MBS 30YR POOL C00524 6/1/2027	09/01/2026	Paydown		57	57	58	58						57				2	06/01/2027	1.A
..31292G-ST-4	FHLMC 7.5% MBS 30YR POOL C00530 7/1/2027	09/01/2026	Paydown		86	86	88	86						86				4	07/01/2027	1.A
..31292G-T6-3	FHLMC 6.5% MBS 30YR POOL C00573 12/1/2027	09/01/2026	Paydown		146	146	144	145		1		1		146				6	12/01/2027	1.A
..31292H-Q4-9	FHLMC 6.5% MBS 30yr Pool C01375 7/1/2032	09/01/2026	Paydown		2,028	2,028	2,103	2,070		(42)		(42)		2,028				87	07/01/2032	1.A
..31292L-4F-9	FHLMC 3% MBS 30yr Pool C04422 12/1/2042	09/01/2026	Paydown		41,031	41,031	41,191	41,147		(116)		(116)		41,031				859	12/01/2042	1.A
..31292L-XG-5	FHLMC 3% MBS 30YR POOL C04279 10/1/2042	09/01/2026	Paydown		56,970	56,970	59,667	59,083		(2,114)		(2,114)		56,970				1,232	10/01/2042	1.A
..312938-K5-1	FHLMC 4.5% MBS 30YR POOL A90316 12/1/2039	09/01/2026	Paydown		4,278	4,278	4,363	4,347		(69)		(69)		4,278				126	12/01/2039	1.A
..312941-2G-1	FHLMC 4.5% MBS 30yr Pool A93475 8/1/2040	09/01/2026	Paydown		16,712	16,712	17,047	16,979		(266)		(266)		16,712				553	08/01/2040	1.A
..312942-NM-3	FHLMC 4.5% MBS 30YR POOL A93996 9/1/2040	09/01/2026	Paydown		33,452	33,452	34,068	33,952		(501)		(501)		33,452				1,008	09/01/2040	1.A
..3132DQ-Y7-5	FHLMC 6.000% MBS 30 YEAR SD3434 07/01/2053	09/01/2026	Paydown		64,905	64,905	64,267	64,275		631		631		64,905				2,581	07/01/2053	1.A
..3132DW-BY-8	FHLMC 2.0% MBS 30 YR POOL SD8155 07/01/2051	09/01/2026	Paydown		1,060,928	1,060,928	1,072,159	1,070,881		(9,952)		(9,952)		1,060,928				14,036	07/01/2051	1.A
..3132DW-E6-6	FHLMC 4.5% MBS 30yr POOL FR SD8257 10/1/2052	09/01/2026	Paydown		224,116	224,116	214,696	214,850		9,266		9,266		224,116				6,723	10/01/2052	1.A
..3132GR-DK-4	FHLMC 3.5% MBS 30yr Pool Q06106 2/1/2042	09/01/2026	Paydown		25,167	25,167	26,284	26,020		(853)		(853)		25,167				587	02/01/2042	1.A
..3132GV-MY-5	FHLMC 3% MBS 30yr Pool Q09975 7/1/2042	09/01/2026	Paydown		33,226	33,226	34,420	34,171		(945)		(945)		33,226				679	07/01/2042	1.A
..3132H7-CA-0	FHLMC 3.5% MBS Other Pool U99064 5/1/2043	09/01/2026	Paydown		26,105	26,105	26,124	26,114		(8)		(8)		26,105				609	08/01/2043	1.A
..3132HB-P8-2	FHLMC 4% MBS OTHER POOL U91447 5/1/2043	09/01/2026	Paydown		10,534	10,534	10,845	10,786		(251)		(251)		10,534				282	05/01/2043	1.A
..3132HX-D4-6	FHLMC 3.5% MBS Other Pool U62123 2/1/2043	09/01/2026	Paydown		33,018	33,018	33,075	33,056		(38)		(38)		33,018				735	02/01/2043	1.A
..3132J6-PP-3	FHLMC 3% MBS 30YR POOL Q15429 2/1/2043	09/01/2026	Paydown		47,432	47,432	48,747	48,448		(1,016)		(1,016)		47,432				922	02/01/2043	1.A
..3132WF-4C-0	FHLMC 3% MBS 30yr POOL FG Q42618 8/1/2046	09/01/2026	Paydown		26,790	26,790	27,845	27,725		(935)		(935)		26,790				491	08/01/2046	1.A
..3132XS-EH-9	FHLMC 3.5% MBS 30yr POOL FG Q50135 8/1/2047	09/01/2026	Paydown		36,601	36,601	37,585	37,511		(910)		(910)		36,601				835	08/01/2047	1.A
..31335B-XT-8	FHLMC 3.5% MBS 30yr POOL FG G15901 5/1/2043	09/01/2026	Paydown		25,731	25,731	26,060	26,025		(295)		(295)		25,731				600	05/01/2043	1.A
..3133KM-PK-5	FHLMC 2.5% MBS 30 YR POOL FR RA5826 9/1/2051	09/01/2026	Paydown		817,721	817,721	837,781	836,033		(18,312)		(18,312)		817,721				13,825	09/01/2051	1.A
..3133KN-7C-1	FHLMC 3.50% MBS 30yr POOL FR RA7191 04/01/2052	09/01/2026	Paydown		578,049	578,049	559,262	560,298		17,751		17,751		578,049				13,188	04/01/2052	1.A
..3133TE-NQ-3	FHLMC 6.5% CMO 2074 Z 7/15/2028	09/01/2026	Paydown		2,677	2,677	2,549	2,643		34		34		2,677				116	07/15/2028	1.A
..3136B5-MK-8	FNMA 2019-31 CF CMO 4.439% 7/25/2049	09/25/2026	Paydown		166,682	166,682	166,474	166,509		173		173		166,682				4,712	07/25/2049	1.A
..3136B5-P3-3	FNMA 2019-51 CMO 4.439% 09/25/2049	09/25/2026	Paydown		39,393	39,393	39,602	39,586		(193)		(193)		39,393				1,114	09/25/2049	1.A
..31371F-SJ-2	FNMA 7.5% MBS 30YR POOL 250821 2/1/2027	09/01/2026	Paydown		27	27	27	27						27				1	02/01/2027	1.A
..31371G-Z9-4	FNMA 7% MBS 30YR POOL 251968 9/1/2028	09/01/2026	Paydown		150	150	149	149		1		1		150				7	09/01/2028	1.A
..31371H-DU-9	FNMA 6% MBS OTHER POOL 252215 11/1/2028	09/01/2026	Paydown		187	187	184	185		2		2		187				7	11/01/2028	1.A
..31371J-BD-5	FNMA 7% MBS 30yr Pool 253036 2/1/2030	09/01/2026	Paydown		395	395	382	388		7		7		395				18	02/01/2030	1.A
..31374F-YK-9	FNMA 7% MBS 30YR POOL 313114 10/1/2026	09/01/2026	Paydown		3	3	3	3						3					10/01/2026	1.A
..31377B-XH-3	FNMA 7% MBS 30YR POOL 372480 2/1/2027	09/01/2026	Paydown		77	77	75	76		1		1		77				4	02/01/2027	1.A
..3137FP-CV-5	FHLMC 4917 FA CMO 4.439% 11/25/2049	09/25/2026	Paydown		19,981	19,981	19,950	19,956		25		25		19,981				564	10/25/2049	1.A
..3137FV-DH-2	FHLMC 5004 FQ CMO 4.289% 7/25/2050	09/25/2026	Paydown		347,902	347,902	347,902	347,902						347,902				9,257	07/25/2050	1.A
..31380R-MS-1	FNMA 6.5% MBS 30YR POOL 447769 2/1/2029	09/01/2026	Paydown		268	268	266	266		1		1		268				12	02/01/2029	1.A
..31380U-JP-4	FNMA 6.5% MBS 30YR POOL 450370 1/1/2029	09/01/2026	Paydown		198	198	199	198						198				9	01/01/2029	1.A
..31382R-NZ-2	FNMA 6.5% MBS 30yr Pool 490108 3/1/2029	09/01/2026	Paydown		199	199	198	198		1		1		199				9	03/01/2029	1.A
..31384V-P4-8	FNMA 7.5% MBS 30YR POOL 535143 2/1/2030	09/01/2026	Paydown		161	161	158	159		2		2		161				8	02/01/2030	1.A
..31384V-RN-4	FNMA 7.5% MBS 30YR POOL 535193 3/1/2030	09/01/2026	Paydown		88	88	87	87		1		1		88				4	03/01/2030	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31385P-H5-6	FNMA 6.5% MBS 30YR POOL 548452 12/1/2028	09/01/2026	Paydown		154	154	154	153		1		1		154				7	12/01/2028	1.A
..31385W-V3-0	FNMA 6% MBS 30YR POOL 555134 12/1/2032	09/01/2026	Paydown		32,384	32,384	33,310	32,822		(438)		(438)		32,384				1,296	12/01/2032	1.A
..3138AV-U3-7	FNMA 3.5% MBS 30YR POOL AJ4201 12/1/2041	09/01/2026	Paydown		17,104	17,104	17,464	17,398		(295)		(295)		17,104				405	12/01/2041	1.A
..3138EK-MZ-5	FNMA 3.5% MBS 30YR POOL AL3075 2/1/2043	09/01/2026	Paydown		31,182	31,182	31,156	31,147		35		35		31,182				785	02/01/2043	1.A
..3138WJ-Q9-2	FNMA 3% MBS 30yr POOL FN AS8579 12/1/2046	09/01/2026	Paydown		26,829	26,829	26,967	26,947		(118)		(118)		26,829				531	12/01/2046	1.A
..3138WP-G2-4	FNMA 3% MBS 30yr Pool AT2016 4/1/2043	09/01/2026	Paydown		50,443	50,443	49,966	50,031		412		412		50,443				1,009	04/01/2043	1.A
..3138WU-4T-7	FNMA 3.5% MBS 30yr POOL FN AT7133 6/1/2043	09/01/2026	Paydown		18,362	18,362	19,094	18,987		(625)		(625)		18,362				429	06/01/2043	1.A
..3138X0-AY-4	FNMA 3.5% MBS OTHER POOL AU0922 7/1/2043	09/01/2026	Paydown		47,328	47,328	47,694	47,599		(272)		(272)		47,328				1,161	07/01/2043	1.A
..31391U-PT-6	FNMA 6% MBS 30YR POOL 677334 1/1/2033	09/01/2026	Paydown		38,450	38,450	39,940	39,256		(806)		(806)		38,450				1,722	01/01/2033	1.A
..31400H-WF-6	FNMA 6% MBS 30YR POOL 688346 3/1/2033	09/01/2026	Paydown		4,552	4,552	4,737	4,640		(88)		(88)		4,552				182	03/01/2033	1.A
..31407M-EZ-4	FNMA 6.705% MBS ARM POOL 834552 8/1/2035	09/01/2026	Paydown		213	213	213	213						213				9	08/01/2035	1.A
..3140HC-CG-9	FNMA 4% MBS 30YR POOL FN BJ9970 05/01/2048	09/01/2026	Paydown		7,839	7,839	7,990	7,983		(145)		(145)		7,839				207	05/01/2048	1.A
..3140HM-N2-6	FNMA 4% MBS 30YR POOL FN BK7608 9/1/2048	09/01/2026	Paydown		28,531	28,531	28,496	28,494		38		38		28,531				749	09/01/2048	1.A
..3140KS-JV-0	FNMA 2.5% MBS 30 YR POOL FN BQ6575 9/1/2051	09/01/2026	Paydown		352,455	352,455	361,073	360,395		(7,940)		(7,940)		352,455				5,969	09/01/2051	1.A
..3140LY-Y7-2	FNMA 2.0% MBS 30 YR POOL FR BT9733 10/1/2051	09/01/2026	Paydown		305,356	305,356	304,879	304,885		471		471		305,356				4,369	10/01/2051	1.A
..3140XR-Y5-8	FNMA 4% MBS 30yr POOL FN FS9731 10/1/2052	09/01/2026	Paydown		81,069	81,069	75,571	75,639		5,430		5,430		81,069				2,181	10/01/2052	1.A
..3140Y7-WY-0	FNMA 5% MBS 30yr POOL FN CC1562 11/1/2055	09/01/2026	Paydown		30,490	30,490	30,399	30,399		91		91		30,490				1,023	11/01/2055	1.A
..31417H-BX-1	FNMA 3.5% MBS 30YR POOL AB9953 7/1/2043	09/01/2026	Paydown		42,090	42,090	42,722	42,572		(482)		(482)		42,090				978	07/01/2043	1.A
..31417H-CS-1	FNMA 3.5% MBS OTHER POOL AB9980 7/1/2043	09/01/2026	Paydown		24,981	24,981	24,806	24,825		157		157		24,981				583	07/01/2043	1.A
..31418C-4F-8	FNMA 4% MBS 30YR POOL MA3521 11/1/2048	09/01/2026	Paydown		19,978	19,978	20,367	20,347		(369)		(369)		19,978				535	11/01/2048	1.A
..31418C-PE-8	FNMA 3.5% MBS 30 YR POOL FN MA3120 9/1/2047	09/01/2026	Paydown		15,921	15,921	16,457	16,420		(499)		(499)		15,921				371	09/01/2047	1.A
..31418C-XN-9	FNMA 4.0% MBS 30YR POOL MA3384 6/1/2048	09/01/2026	Paydown		19,820	19,820	20,216	20,199		(379)		(379)		19,820				526	06/01/2048	1.A
..31418D-QH-8	FNMA 2.5% MBS 30YR POOL 4055 06/01/2050	09/01/2026	Paydown		260,165	260,165	270,307	269,707		(9,543)		(9,543)		260,165				4,304	06/01/2050	1.A
..31418F-YR-2	FNMA 5.5% MBS 30YR POOL FN MA6119 7/1/2056	09/01/2026	Paydown		191,546	191,546	192,114			(569)		(569)		191,546				1,308	07/01/2056	1.A
..31419A-4N-4	FNMA 3.5% MBS 30YR POOL AE0828 2/1/2041	09/01/2026	Paydown		22,345	22,345	22,869	22,753		(407)		(407)		22,345				519	02/01/2041	1.A
..31427T-PD-2	FHLMC 5% MBS 30YR POOL FR SL5819 6/1/2056	09/01/2026	Paydown		25,384	25,384	24,693			690		690		25,384				106	06/01/2056	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					5,542,110	5,542,110	5,576,015	5,352,106		(26,803)		(26,803)		5,542,110				109,321	XXX	XXX
..00040D-AC-7	ADMT 2026-NQM1 A1 CMO 4.912% 2/25/2071	09/01/2026	Paydown		110,039	110,039	110,039							110,039				2,969	02/25/2071	1.A FE
..00250E-AC-0	ADMT 2025-NQM2 A1 CMO 5.79% 6/25/2070	09/01/2026	Paydown		86,410	86,410	86,409	86,364		46		46		86,410				3,319	06/25/2070	1.A
..04285A-AA-3	ARRW 2019-2 A1 CMO 2.962% 10/25/2048	09/01/2026	Paydown		59,287	59,287	59,286	59,228		59		59		59,287				1,180	10/25/2048	1.A
..12596S-AA-1	COOPR 2025-CES1 A1A CMO 5.654% 5/25/2060	09/01/2026	Paydown		478,838	478,838	478,836	478,506		332		332		478,838				17,977	05/25/2060	1.A
..12596X-AA-0	CSMC 2019-AFC1 A1 CMO 3.573% 7/25/2049	09/01/2026	Paydown		24,799	24,799	24,768	24,753		45		45		24,799				618	07/25/2049	1.A
..12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3% 5/25/2043	09/01/2026	Paydown		2,351	2,351	2,381	2,366		(15)		(15)		2,351				47	05/25/2043	1.A
..161630-AS-7	CHASE 2007-A1 6A1 CMO 5.9% 2/25/2037	09/01/2026	Paydown		959	959	823	857		102		102		959				37	02/25/2037	1.A FM
..17307G-CK-2	CMLTI 2003-1 WA2 CMO 6.5% 6/25/2031	09/01/2026	Paydown		587	587	554	574		14		14		587				25	06/25/2031	1.A FM
..17323T-AC-4	CMLTI 2015-RP2 A CMO 4.25% 1/25/2053	09/01/2026	Paydown		2,775	2,775	2,838	2,805		(30)		(30)		2,775				80	01/25/2053	1.A
..17328J-AA-5	CMLTI 2020-EXP1 A1A CMO 1.804% 05/25/2060	09/01/2026	Paydown		8,861	8,861	8,861	8,853		8		8		8,861				107	05/25/2060	1.A
..24381J-AA-5	DRMT 2021-4 A1 CMO 1.931% 11/25/2066	09/01/2026	Paydown		271,837	271,837	271,836	271,763		74		74		271,837				3,279	11/25/2066	1.A FE
..24382J-AA-4	DRMT 2022-1 A1 CMO 2.205% 01/25/2067	09/01/2026	Paydown		57,816	57,816	57,797	57,778		38		38		57,816				824	01/25/2067	1.A
..362341-FR-5	GSR 2005-AR4 6A1 CMO 5.513% 7/25/2035	09/01/2026	Paydown		740	740	688	701		39		39		740				24	07/25/2035	1.A FM
..36242D-CH-4	GSR 2004-8F 2A3 CMO 6% 9/26/2034	09/01/2026	Paydown		586	586	580	581		5		5		586				26	09/25/2034	1.A FM
..36259W-AA-9	GSMBS 2020-NQM1 A1 CMO 1.382% 9/27/2060	09/01/2026	Paydown		27,432	27,432	27,431	27,416		16		16		27,432				251	09/27/2060	1.A
..41161P-SK-0	HVMLT 2005-9 2A1A CMO 4.526% 6/20/2035	09/21/2026	Paydown		1,256	1,256	1,233	1,238		18		18		1,256				36	06/20/2035	1.E FM
..59020U-LR-4	MLMI 2004-A4 A2 CMO 5.106% 8/25/2034	09/01/2026	Paydown		7,113	7,113	6,420	6,631		483		483		7,113				234	08/25/2034	1.A FM
..617941-AA-7	MSRM 2025-NQM2 A1 CMO 5.627% 1/25/2070	09/01/2026	Paydown		257,745	257,745	257,740	257,583		162		162		257,745				9,302	01/25/2070	1.A
..64829K-BV-1	NRZT 2017-2A A3 CMO 4% 3/25/2057	09/01/2026	Paydown		24,978	24,978	25,975	25,536		(558)		(558)		24,978				665	03/25/2057	1.A
..64829L-AA-6	NRZT 2016-4A A1 CMO 3.75% 11/25/2056	09/01/2026	Paydown		11,007	11,007	11,340	11,188		(181)		(181)		11,007				266	11/25/2056	1.A
..74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6% 2/25/2034	09/01/2026	Paydown		2,225	2,225	2,047	2,115		111		111		2,225				96	02/25/2034	3.A FM
..81880N-AC-8	SGR 2025-1 A1 HELOC 5.098% 12/25/2065	09/01/2026	Paydown		162,074	162,074	162,074	162,073		2		2		162,074				5,385	12/25/2065	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359B-WR-8	SARM 2004-8 5A6 CMO 4.634% 7/25/2034	09/01/2026	Paydown		21,654	21,654	21,089	21,460		194		194		21,654				596	07/25/2034	1.A FM
..925380-AA-8	VERUS 2021-7 A1 CMO 2.829% 10/25/2066	09/01/2026	Paydown		349,141	349,141	349,136	349,053		88		88		349,141				6,765	10/25/2066	1.A
..92922F-4M-7	WAMU 2005-AR13 A1A1 CMO 4.426% 10/25/2045	09/25/2026	Paydown		11,920	11,920	9,953	10,942		978		978		11,920				311	10/25/2045	1.A FM
..939336-X6-5	WAMU 2005-AR1 A2A1 CMO 4.526% 1/25/2045	09/25/2026	Paydown		608	608	607	607		1		1		608				18	01/25/2045	1.C FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,983,038	1,983,038	1,980,741	1,870,971		2,031		2,031		1,983,038				54,437	XXX	XXX
..05551V-BJ-1	BBCMS 2021-C10 A5 CMBS 2.492% 07/15/2054	07/01/2026	Paydown		473,872	473,872	471,281	472,471		1,401		1,401		473,872				6,888	07/15/2054	1.A
..060352-AE-1	BANK 2017-BNK6 A4 CMBS 3.254% 7/15/2060	09/01/2026	Paydown		557,097	557,097	562,626	557,008		89		89		557,097				10,859	07/15/2060	1.A
..06541F-AZ-2	BANK 2017-BNK4 A3 CMBS 3.362% 5/15/2050	09/01/2026	Paydown		206,127	206,127	208,173	206,054		74		74		206,127				4,682	05/15/2050	1.A
..12652U-AT-6	CSAIL 2018-CX11 A4 CMBS 3.766% 04/15/2051	07/01/2026	Paydown		167,679	167,679	169,355	167,669		10		10		167,679				3,813	04/15/2051	1.A
..17325D-AD-5	CGCMT 2016-P5 A4 CMBS 2.941% 10/10/2049	09/01/2026	Paydown		1,057,834	1,057,834	1,089,531	1,059,462		(1,628)		(1,628)		1,057,834				20,178	10/10/2049	1.A
..36252H-AC-5	GSMS 2017-GS5 A3 CMBS 3.409% 3/10/2050	09/01/2026	Paydown		2,075,609	2,075,609	2,096,278	2,075,653		(44)		(44)		2,075,609				41,292	03/10/2050	1.A
..46590T-AD-7	JPMDB 2017-C5 A4 CMBS 3.414% 3/15/2050	09/01/2026	Paydown		2,200,828	2,200,828	2,222,823	2,199,945		883		883		2,200,828				46,832	03/15/2050	1.A
..46643P-BE-9	JPMBB 2014-C25 A5 CMBS 3.672% 11/15/2047	09/01/2026	Paydown		62,303	62,303	64,172	62,223		80		80		62,303				1,408	11/15/2047	1.A
..46645U-AS-6	JPMCC 2016-JP4 A3 CMBS 3.393% 12/15/2049	09/01/2026	Paydown		2,652,673	2,652,673	2,679,198	2,650,703		1,971		1,971		2,652,673				61,238	12/15/2049	1.A
..46647T-AR-9	JPMCC 2017-JP5 A4 CMBS 3.457% 3/15/2050	09/01/2026	Paydown		106,803	106,803	107,870	106,667		136		136		106,803				2,769	03/15/2050	1.A
..46648K-AT-3	JPMDB 2017-C7 A4 CMBS 3.147% 10/15/2050	09/01/2026	Paydown		168,841	168,841	170,528	168,837		4		4		168,841				3,264	10/15/2050	1.A
..61690Y-BT-8	MSC 2016-BNK2 A3 CMBS 2.791% 11/15/2049	09/01/2026	Paydown		2,586,730	2,586,730	2,612,486	2,585,321		1,409		1,409		2,586,730				47,956	11/15/2049	1.A
..61691N-AD-7	MSC 2017-HR2 A3 CMBS 3.33% 12/15/2050	09/01/2026	Paydown		632	632	638	632						632				14	12/15/2050	1.A
..61767E-AD-6	MSBAM 2017-C34 A3 CMBS 3.276% 11/15/2052	09/01/2026	Paydown		260,573	260,573	263,170	260,547		26		26		260,573				6,402	11/15/2052	1.A
..90276C-AD-3	UBSCM 2017-C2 A3 CMBS 3.225% 8/15/2050	09/01/2026	Paydown		242,011	242,011	244,418	242,016		(5)		(5)		242,011				4,764	08/15/2050	1.A
..90276R-BD-9	UBSCM 2017-C4 A3 CMBS 3.301% 10/15/2050	08/01/2026	Paydown		576,795	576,795	582,561	576,869		(74)		(74)		576,795				12,433	10/15/2050	1.A
..95000M-BN-0	WFCM 2016-C36 A3 CMBS 2.807% 11/15/2059	08/01/2026	Paydown		439,285	439,285	443,676	439,063		222		222		439,285				7,805	11/15/2059	1.A
..95000M-BP-5	WFCM 2016-C36 A4 CMBS 3.065% 11/15/2059	09/01/2026	Paydown		907,604	907,604	934,804	908,928		(1,324)		(1,324)		907,604				20,420	11/15/2059	1.A
..95000X-AE-7	WFCM 2017-C39 A4 CMBS 3.157% 9/15/2050	09/01/2026	Paydown		47,974	47,974	48,453	47,980		(6)		(6)		47,974				1,102	09/15/2050	1.A
..95000Y-AX-3	WFCM 2017-C40 A3 CMBS 3.317% 10/15/2050	09/01/2026	Paydown		68,586	68,586	69,268	68,593		(6)		(6)		68,586				1,660	10/15/2050	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					14,859,856	14,859,856	15,041,309	14,856,641		3,218		3,218		14,859,856				305,779	XXX	XXX
..78448Y-AC-5	SMB 2021-A A2B ABS 1.590% 01/15/2053	09/15/2026	Paydown		232,694	232,694	216,260	222,466		10,228		10,228		232,694				2,457	01/15/2053	1.A FE
..78450F-AA-5	SMB 2022-A APT ABS 2.850% 11/16/2054	09/15/2026	Paydown		347,875	347,875	345,746	346,421		1,454		1,454		347,875				6,602	11/16/2054	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					580,569	580,569	562,006	568,887		11,682		11,682		580,569				9,059	XXX	XXX
..46616V-AA-8	HENDR 2012-1A A ABS 4.21% 2/16/2065	09/15/2026	Paydown		32,168	32,168	32,160	32,163		4		4		32,168				884	02/16/2065	1.A FE
..46616Y-AA-2	HENDR 2012-2A A ABS 3.84% 10/15/2059	09/15/2026	Paydown		26,399	26,399	27,047	26,623		(224)		(224)		26,399				757	10/15/2059	1.A FE
..46617A-AA-3	HENDR 2012-3A A ABS 3.22% 9/15/2065	09/15/2026	Paydown		9,482	9,482	8,913	9,150		332		332		9,482				208	09/15/2065	1.A FE
..46617T-AA-2	HENDR 2014-1A A ABS 3.96% 3/15/2063	09/15/2026	Paydown		20,528	20,528	20,825	20,715		(187)		(187)		20,528				538	03/15/2063	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					88,577	88,577	88,945	88,651		(75)		(75)		88,577				2,387	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					23,256,116	23,256,116	23,452,054	22,939,938		(10,664)		(10,664)		23,256,116				485,629	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					23,256,116	23,256,116	23,452,054	22,939,938		(10,664)		(10,664)		23,256,116				485,629	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					23,256,116	23,256,116	23,452,054	22,939,938		(10,664)		(10,664)		23,256,116				485,629	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					50,364,319	49,710,618	48,720,202	48,596,652		27,629		27,629		48,951,124		759,494	759,494	2,152,266	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
5989999997. Total - common stocks - Part 4						XXX													XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks						XXX													XXX	XXX
6009999999 - Totals					50,364,319	XXX	48,720,202	48,596,652		27,629		27,629		48,951,124		759,494	759,494	2,152,266	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)
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
Call on 30 YR Swap	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/25/2021	10/26/2026	60,000,000	60,000,000	2.25	8,950,000			6		6	(8,406)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	11/02/2021	09/15/2028	15,000	97,500,000	6500	5,771,250			29,010,528		29,010,528	9,023,309						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	03/16/2029	7,000	38,500,000	5500	5,173,350			20,081,344		20,081,344	5,139,613						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/25/2024	06/20/2031	10,000	90,000,000	9000	4,217,000			14,628,817		14,628,817	6,413,666						0001
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2026	612,700	612,700	100	45,953			92,451		92,451	44,461						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/19/2026	536,000	536,000	101	57,245			181,238		181,238	63,952						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	1,169	7,873,367	6735.13	673,882			1,090,197		1,090,197	423,113						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	364	2,451,587	6735.13	209,831			339,463		339,463	131,748						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2024	11/19/2026	759,200	759,200	101	83,132			284,701		284,701	94,918						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	756	5,021,473	6642.16	469,006			800,773		800,773	292,649						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	722	4,795,640	6642.16	447,913			764,760		764,760	279,488						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	158	944,232	5976.15	119,170			270,299		270,299	83,209						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	138	916,618	6642.16	85,612			146,173		146,173	53,420						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2026	1,311,700	1,311,700	100	105,330			235,181		235,181	104,539						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/21/2026	720,800	720,800	101	80,585			284,862		284,862	92,062						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	853,100	853,100	100	61,082			127,001		127,001	59,132						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	910	6,219,395	6834.5	520,656			830,854		830,854	310,212						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	796	5,440,262	6834.5	455,431			726,769		726,769	271,351						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	123	840,644	6834.5	70,374			112,302		112,302	41,930						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	12/19/2024	12/21/2026	103	610,352	5925.75	81,885			183,682		183,682	54,926						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2027	837,100	837,100	100	63,117			105,158		105,158	42,041						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2025	01/19/2027	744,900	744,900	101	81,939			272,287		272,287	91,516						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	1,118	7,598,889	6796.86	666,651			1,112,797		1,112,797	446,147						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	737	5,009,286	6796.86	439,465			733,570		733,570	294,106						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	128	782,045	6109.73	98,499			209,817		209,817	65,423						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	106	647,631	6109.73	81,570			173,755		173,755	54,178						0002

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)
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	679,600	679,600	100		53,417		67,558		67,558	14,141						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2027	676,200	676,200	101	73,030			218,526		218,526	77,557						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	665	4,563,157	6861.89		408,057		650,383		650,383	242,326						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	492	3,376,050	6861.89		301,901		481,186		481,186	179,285						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	103	706,775	6861.89		63,203		100,736		100,736	37,533						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	107	663,998	6205.59	83,427			169,182		169,182	53,468						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2027	651,900	651,900	101	71,253			228,853		228,853	78,017						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/19/2026	03/19/2027	622,100	622,100	100		59,597		99,055		99,055	39,458						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/19/2026	03/19/2027	546	3,607,144	6606.49		351,336		677,324		677,324	325,988						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/19/2026	03/19/2027	369	2,437,795	6606.49		237,441		457,752		457,752	220,310						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	124	710,773	5732.04	89,937			254,728		254,728	71,206						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	1,584,700	1,584,700	100		145,051		153,263		153,263	8,212						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/19/2027	1,164,400	1,164,400	101	134,721			517,710		517,710	158,707						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	613	4,357,903	7109.14		391,474		521,059		521,059	129,585						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	502	3,568,788	7109.14		320,587		426,707		426,707	106,120						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	103	732,241	7109.14		65,778		87,551		87,551	21,774						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/21/2025	04/19/2027	161	838,775	5209.78	116,806			414,755		414,755	102,577						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	715,300	715,300	100		62,660		66,308		66,308	3,647						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2025	05/19/2027	568,200	568,200	101	52,672			176,058		176,058	62,120						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2026	05/19/2027	538	3,956,242	7353.61		361,640		379,932		379,932	18,292						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2026	05/19/2027	461	3,390,014	7353.61		309,881		325,555		325,555	15,674						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/20/2025	06/21/2027	539,200	539,200	101	48,097			165,423		165,423	57,574						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/21/2027	1,032,400	1,032,400	100		95,187		69,932		69,932	(25,256)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	667	4,984,351	7472.79		466,286		446,145		446,145	(20,141)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	317	2,368,874	7472.79		221,608		212,036		212,036	(9,572)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	106	638,917	6027.52	81,098			198,199		198,199	58,447						0002

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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)
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2027	816,100	816,100	100		75,979		74,593		74,593	(1,386)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/19/2027	634,900	634,900	101	66,538			166,236		166,236	64,390						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	947	7,048,786	7443.28		654,621		692,921		692,921	38,301						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	707	5,262,399	7443.28		488,719		517,313		517,313	28,594						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	120	893,194	7443.28		82,951		87,804		87,804	4,853						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	111	706,921	6368.66	87,329			177,127		177,127	56,124						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2027	603,000	603,000	101	63,255			145,620		145,620	58,616						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	929,400	929,400	100		81,137		68,402		68,402	(12,735)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	636	4,902,275	7707.98		442,675		380,520		380,520	(62,156)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	469	3,615,043	7707.98		326,438		280,604		280,604	(45,835)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/20/2027	928,700	928,700	100		79,125		71,450		71,450	(7,675)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	663,000	663,000	101	66,300			142,906		142,906	59,992						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	100	673,100	6731	82,378			136,288		136,288	46,679						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	720	5,590,584	7764.7		491,971		436,900		436,900	(55,071)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	376	2,919,527	7764.7		256,918		228,159		228,159	(28,759)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2027	686,300	686,300	101	72,062			137,755		137,755	59,462						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	129	865,407	6708.58	115,545			187,850		187,850	63,377						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2027	783,200	783,200	101	87,875			178,855		178,855	73,239						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	844,800	844,800	101	88,282			170,219		170,219	73,938						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	116	800,729	6902.84	100,210			154,833		154,833	54,348						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2028	978,300	978,300	101		106,439		175,294		175,294	68,855						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	128	878,698	6864.83		113,630		179,748		179,748	66,117						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	712,100	712,100	101		78,829		109,883		109,883	31,054						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	839,700	839,700	101		117,306		175,606		175,606	58,300						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	108	720,635	6672.55		99,512		174,853		174,853	75,342						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	1,036,300	1,036,300	101		134,545		154,467		154,467	19,922						0002

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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)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	127	911,889	7180.23		120,903		162,099		162,099	41,196						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2028	823,400	823,400	101		104,901		117,956		117,956	13,055						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/20/2028	675,300	675,300	101		89,680		78,650		78,650	(11,030)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2028	899,100	899,100	101		121,828		125,350		125,350	3,522						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	109	819,430	7517.71		115,613		125,467		125,467	9,854						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	821,200	821,200	101		107,824		99,958		99,958	(7,865)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	111	864,142	7785.06		120,980		112,554		112,554	(8,426)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/19/2028	974,500	974,500	101		126,295		118,231		118,231	(8,064)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	146	1,144,983	7842.35		159,504		147,587		147,587	(11,917)						0002
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	12/21/2029	7,500	37,500,000	5000	7,132,500			25,522,179	^	25,522,179	6,148,806						0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										36,654,006	9,782,662		112,380,940	XXX	112,380,939	32,946,768					XXX	XXX
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2020	12/18/2026	10,000	33,000,000	3300	6,845,000			9,283	^	9,283	(194,147)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2020	12/18/2026	7,500	25,125,000	3350	5,152,500			7,670	^	7,670	(152,540)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	12/21/2029	7,500	34,500,000	4600	6,697,500			1,308,737	^	1,308,737	(572,630)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/14/2023	06/21/2030	20,000	106,000,000	5300	21,870,000			4,106,425	^	4,106,425	(2,493,506)						0001
0169999999. Subtotal - purchased options - hedging other - put options										40,565,000			5,432,114	XXX	5,432,114	(3,412,823)					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										77,219,006	9,782,662		117,813,054	XXX	117,813,054	29,533,946					XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants										36,654,006	9,782,662		112,380,940	XXX	112,380,939	32,946,768					XXX	XXX
0449999999. Total purchased options - put options										40,565,000			5,432,114	XXX	5,432,114	(3,412,823)					XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										77,219,006	9,782,662		117,813,054	XXX	117,813,054	29,533,946					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
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/19/2026	536,000	536,000	(116.5)	(19,350)			(98,563)		(98,563)	(47,025)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2026	612,700	612,700	(109)	(18,013)			(38,740)		(38,740)	(20,270)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	364	2,653,844	(7290.78)	(95,073)			(142,521)		(142,521)	(54,684)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	1,169	8,463,864	(7240.26)	(332,807)			(513,119)		(513,119)	(202,553)						0002

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SCHEDULE DB - PART A - SECTION 1

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

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)
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2024	11/19/2026	759,200	759,200	(116.5)	(28,470)			(168,978)		(168,978)	(74,661)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	138	994,530	(7206.74)	(41,990)			(73,125)		(73,125)	(29,173)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	158	1,079,789	(6834.11)	(47,548)			(138,225)		(138,225)	(52,771)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	722	5,167,303	(7156.93)	(235,898)			(414,738)		(414,738)	(165,533)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	756	5,460,853	(7223.35)	(223,456)			(389,482)		(389,482)	(155,239)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2026	1,311,700	1,311,700	(109.25)	(44,073)			(120,315)		(120,315)	(62,580)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/21/2026	720,800	720,800	(116.5)	(27,823)			(176,174)		(176,174)	(74,464)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	123	912,098	(7415.43)	(30,431)			(50,015)		(50,015)	(19,503)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	796	5,916,286	(7432.52)	(190,953)			(313,089)		(313,089)	(121,475)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	910	6,701,395	(7364.17)	(246,288)			(407,059)		(407,059)	(160,486)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	853,100	853,100	(109.25)	(21,754)			(58,151)		(58,151)	(30,855)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	103	697,977	(6776.48)	(34,093)			(99,617)		(99,617)	(36,839)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2025	01/19/2027	744,900	744,900	(120.25)	(20,783)			(136,237)		(136,237)	(64,038)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2027	837,100	837,100	(109.25)		(24,025)		(44,110)		(44,110)	(20,085)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	106	751,829	(7092.73)	(27,637)			(77,295)		(77,295)	(30,506)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	128	909,806	(7107.86)	(32,660)			(91,662)		(91,662)	(36,279)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	737	5,447,602	(7391.59)		(193,058)		(354,896)		(354,896)	(161,838)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	1,118	8,187,807	(7323.62)		(328,120)		(598,718)		(598,718)	(270,598)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	103	766,850	(7445.15)		(29,218)		(50,925)		(50,925)	(21,707)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	492	3,671,457	(7462.31)		(135,718)		(236,951)		(236,951)	(101,233)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	665	4,916,804	(7393.69)		(204,700)		(354,771)		(354,771)	(150,071)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2027	676,200	676,200	(120.25)	(17,716)			(99,454)		(99,454)	(49,460)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	679,600	679,600	(109.25)		(22,087)		(25,342)		(25,342)	(3,255)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	107	772,474	(7219.38)	(27,941)			(71,783)		(71,783)	(28,865)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2027	651,900	651,900	(120.25)	(18,449)			(114,325)		(114,325)	(54,120)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	369	2,651,103	(7184.56)		(116,234)		(274,196)		(274,196)	(157,962)						0002

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	546	3,886,696	(7118.49)		(189,664)		(435,201)		(435,201)	(245,538)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	622,100	622,100	(109.25)		(29,985)		(52,875)		(52,875)	(22,890)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	124	826,890	(6668.47)	(32,301)			(146,891)		(146,891)	(51,657)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	103	794,482	(7713.42)		(30,440)		(41,705)		(41,705)	(11,265)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	502	3,881,057	(7731.19)		(144,320)		(197,645)		(197,645)	(53,325)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	613	4,695,641	(7660.1)		(196,368)		(269,299)		(269,299)	(72,931)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/19/2027	1,164,400	1,164,400	(120.25)	(39,124)			(309,538)		(309,538)	(127,652)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	1,584,700	1,584,700	(109.25)		(70,995)		(63,071)		(63,071)	7,923						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	161	975,803	(6060.89)	(51,107)			(285,703)		(285,703)	(85,575)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	715,300	715,300	(109.25)		(29,327)		(27,937)		(27,937)	1,391						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	461	3,686,640	(7997.05)		(145,059)		(135,507)		(135,507)	9,551						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	538	4,262,848	(7923.51)		(187,486)		(178,901)		(178,901)	8,586						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2027	568,200	568,200	(120.25)	(6,591)			(82,451)		(82,451)	(40,893)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	539,200	539,200	(120.25)	(4,152)			(78,368)		(78,368)	(37,946)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/21/2027	1,032,400	1,032,400	(109.25)		(45,632)		(24,739)		(24,739)	20,893						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	106	743,294	(7012.21)	(28,150)			(108,129)		(108,129)	(40,931)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	317	2,576,151	(8126.66)		(105,889)		(87,668)		(87,668)	18,221						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	667	5,370,637	(8051.93)		(245,729)		(208,346)		(208,346)	37,383						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal .. NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2027	816,100	816,100	(109.25)		(38,438)		(32,503)		(32,503)	5,936						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/19/2027	634,900	634,900	(120.25)	(15,746)			(70,578)		(70,578)	(38,220)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	111	822,408	(7409.08)	(29,201)			(83,935)		(83,935)	(34,817)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	120	975,814	(8131.78)		(36,960)		(37,574)		(37,574)	(613)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	707	5,670,232	(8020.13)		(254,227)		(261,138)		(261,138)	(6,912)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	947	7,665,558	(8094.57)		(307,468)		(313,705)		(313,705)	(6,237)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2027	603,000	603,000	(120.25)	(15,171)			(59,260)		(59,260)	(33,217)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	469	3,931,360	(8382.43)		(152,555)		(115,056)		(115,056)	37,499						0002

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	636	5,282,203	(8305.35)		(228,446)		(175,818)		(175,818)	52,628						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	929,400	929,400	(109.25)		(39,128)		(29,034)		(29,034)	10,094						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	100	783,062	(7830.62)	(26,664)			(56,540)		(56,540)	(25,770)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	663,000	663,000	(120.25)	(14,652)			(54,155)		(54,155)	(31,442)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/20/2027	928,700	928,700	(109.25)		(36,034)		(31,939)		(31,939)	4,095						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	376	3,160,389	(8405.29)		(121,744)		(103,201)		(103,201)	18,543						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	720	6,009,876	(8347.05)		(252,135)		(214,784)		(214,784)	37,351						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2027	686,300	686,300	(120.25)	(17,432)			(50,492)		(50,492)	(29,958)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	129	1,013,211	(7854.35)	(41,651)			(82,520)		(82,520)	(37,907)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2027	783,200	783,200	(121)	(22,768)			(71,010)		(71,010)	(40,845)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	116	937,489	(8081.8)	(32,346)			(62,763)		(62,763)	(29,763)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	844,800	844,800	(121)	(19,599)			(62,221)		(62,221)	(37,429)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2028	978,300	978,300	(121)		(25,729)		(60,611)		(60,611)	(34,881)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	128	1,028,773	(8037.29)		(38,402)		(78,178)		(78,178)	(39,777)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	712,100	712,100	(121)		(21,149)		(34,928)		(34,928)	(13,778)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	108	843,714	(7812.17)		(37,452)		(88,414)		(88,414)	(50,963)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	839,700	839,700	(121)		(44,756)		(71,059)		(71,059)	(26,303)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	127	1,067,633	(8406.56)		(42,786)		(66,864)		(66,864)	(24,077)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	1,036,300	1,036,300	(121)		(46,219)		(50,524)		(50,524)	(4,305)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2028	823,400	823,400	(121)		(34,336)		(38,621)		(38,621)	(4,285)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/20/2028	675,300	675,300	(121)		(29,916)		(21,568)		(21,568)	8,348						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal .. NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2028	899,100	899,100	(121)		(43,966)		(40,855)		(40,855)	3,111						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	109	959,383	(8801.68)		(44,249)		(49,300)		(49,300)	(5,051)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	111	1,011,731	(9114.69)		(46,544)		(40,857)		(40,857)	5,687						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	821,200	821,200	(121)		(37,365)		(32,199)		(32,199)	5,166						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/19/2028	974,500	974,500	(119.5)		(46,289)		(42,572)		(42,572)	3,717						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	146	1,326,366	(9084.7)		(65,298)		(59,187)		(59,187)	6,111						0002

E06.6

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)
0649999999. Subtotal - written options - hedging other - call options and warrants										(2,179,861)	(4,545,644)		(11,210,510)	XXX	(11,210,510)	(3,503,049)					XXX	XXX
0709999999. Subtotal - written options - hedging other										(2,179,861)	(4,545,644)		(11,210,510)	XXX	(11,210,510)	(3,503,049)					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										(2,179,861)	(4,545,644)		(11,210,510)	XXX	(11,210,510)	(3,503,049)					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										(2,179,861)	(4,545,644)		(11,210,510)	XXX	(11,210,510)	(3,503,049)					XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
USD Interest rate swap, 1.371 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/14/2021	09/16/2041		27,800,000	1.371 / (US SOFR Secured Overnight Fina add 0 bps)			(498,713)	(10,726,592)		(10,726,592)	(1,886,135)		191,760		537,646		0001
USD Interest rate swap, 1.62396 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/26/2021	10/28/2051		20,700,000	1.62396 / (US SOFR Secured Overnight Fina add 0 bps)			(330,048)	(10,476,559)		(10,476,559)	(1,624,391)		(330,048)		518,304		0001
USD Interest rate swap, 1.1842 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/02/2021	11/04/2028		14,600,000	1.1842 / (US SOFR Secured Overnight Fina add 0 bps)			(281,138)	(1,378,287)		(1,378,287)	(185,946)		(281,138)		105,647		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.1841)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/22/2022	03/24/2029		77,000,000	US SOFR Secured Overnight Fina add 0 bps / (2.1841)			894,709	5,256,527		5,256,527	1,913,449		(661,575)		606,706		0001
USD Interest rate swap, 2.3395 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2035		6,000,000	2.3395 / (US SOFR Secured Overnight Fina add 26.161 bps)			(73,446)	(1,162,863)		(1,162,863)	(381,179)		37,214		87,892		0001
USD Interest rate swap, 3.22 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/16/2035		95,000,000	3.22 / (US SOFR Secured Overnight Fina add 26.161 bps)			(535,417)	(12,738,625)		(12,738,625)	(6,749,463)		(760,639)		1,381,679		0001
USD Interest rate swap, 2.4476 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/19/2035		6,000,000	2.4476 / (US SOFR Secured Overnight Fina add 26.161 bps)			(68,585)	(1,124,620)		(1,124,620)	(384,279)		(35,852)		87,307		0001
USD Interest rate swap, 2.475 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/01/2035		24,000,000	2.475 / (US SOFR Secured Overnight Fina add 26.161 bps)			(269,410)	(4,633,730)		(4,633,730)	(1,585,193)		168,429		360,056		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.74)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2032		80,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.74)			738,967	9,535,554		9,535,554	4,451,095		(595,648)		982,740		0001

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)
USD Interest rate swap, 2.0705 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/11/2036		11,000,000	2.0705 / (US SOFR Secured Overnight Fina add 26.161 bps)			(156,836)	(2,587,152)		(2,587,152)	(696,373)		(55,784)		168,303		0001
USD Interest rate swap, 3.06 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2032		60,000,000	3.06 / (US SOFR Secured Overnight Fina add 26.161 bps)			(410,226)	(6,066,686)		(6,066,686)	(3,493,902)		495,269		737,055		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (3.07)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2033		80,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (3.07)			540,962	9,608,058		9,608,058	4,990,766		565,619		1,041,793		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.96)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/26/2054		24,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.96)			182,095	8,358,107		8,358,107	2,360,851		165,858		627,248		0001
USD Interest rate swap, 1.657 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2029		42,900,000	1.657 / (US SOFR Secured Overnight Fina add 26.161 bps)			(744,726)	(4,009,588)		(4,009,588)	(986,237)		(171,732)		362,470		0001
USD Interest rate swap, 1.0635 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2030		51,900,000	1.0635 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,132,054)	(6,613,971)		(6,613,971)	(1,262,050)		(120,471)		480,640		0001
USD Interest rate swap, 1.23 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2040		80,000,000	1.23 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,644,943)	(32,668,531)		(32,668,531)	(4,929,414)		(234,163)		1,490,563		0001
USD Interest rate swap, 1.31161 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2045		9,000,000	1.31161 / (US SOFR Secured Overnight Fina add 26.161 bps)			(179,545)	(4,438,509)		(4,438,509)	(594,519)		30,547		197,052		0001
USD Interest rate swap, 0.5158 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/06/2030		20,200,000	0.5158 / (US SOFR Secured Overnight Fina add 26.161 bps)			(523,557)	(3,316,876)		(3,316,876)	(482,266)		(20,694)		198,176		0001
USD Interest rate swap, 1.3879 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/12/2045		13,500,000	1.3879 / (US SOFR Secured Overnight Fina add 26.161 bps)			(261,600)	(6,537,926)		(6,537,926)	(906,133)		49,729		295,128		0001
USD Interest rate swap, 0.8411 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/23/2045		17,100,000	0.8411 / (US SOFR Secured Overnight Fina add 26.161 bps)			(401,494)	(9,433,900)		(9,433,900)	(1,011,938)		(27,847)		370,856		0001
USD Interest rate swap, 1 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2033		150,000,000	1 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,343,053)	(36,465,964)		(36,465,964)	(6,747,809)		(292,911)		1,953,362		0001
USD Interest rate swap, 3.074 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/21/2043		15,000,000	3.074 / (US SOFR Secured Overnight Fina add 26.161 bps)			(100,978)	(3,707,179)		(3,707,179)	(1,317,360)		117,256		305,956		0001
USD Interest rate swap, 3.903 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/03/2044		11,000,000	3.903 / (US SOFR Secured Overnight Fina add 26.161 bps)			(5,660)	(1,820,475)		(1,820,475)	(1,099,340)		(98,526)		228,487		0001

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)
USD Interest rate swap, 1.763 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/16/2036		121,700,000	1.763 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,015,880)	(33,024,136)		(33,024,136)	(7,563,088)		550,580		1,936,501		0001
USD Interest rate swap, 3.147 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/16/2023	05/18/2053		10,400,000	3.147 / (US SOFR Secured Overnight Fina add 0 bps)			(45,532)	(2,893,360)		(2,893,360)	(1,115,534)		51,073		268,359		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.5825)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/14/2023	06/16/2030		38,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.5825)			41,986	1,579,141		1,579,141	1,823,125		(122,594)		366,021		0001
USD Interest rate swap, 3.13739 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/27/2023	06/29/2053		26,400,000	3.13739 / (US SOFR Secured Overnight Fina add 0 bps)			(118,518)	(7,376,494)		(7,376,494)	(2,829,116)		106,972		682,674		0001
USD Interest rate swap, 3.7898 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/29/2023	08/31/2043		9,000,000	3.7898 / (US SOFR Secured Overnight Fina add 0 bps)			3,648	(1,300,001)		(1,300,001)	(921,153)		10,002		185,084		0001
USD Interest rate swap, 3.81 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/29/2023	08/31/2043		10,000,000	3.81 / (US SOFR Secured Overnight Fina add 0 bps)			5,585	(1,421,325)		(1,421,325)	(1,026,245)		10,586		205,649		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.2237)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/26/2023	09/28/2038		22,700,000	US SOFR Secured Overnight Fina add 0 bps / (4.2237)			(83,692)	1,536,623		1,536,623	2,176,572		11,762		393,085		0001
USD Interest rate swap, 3.8768 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/28/2023	11/30/2053		28,800,000	3.8768 / (US SOFR Secured Overnight Fina add 0 bps)			35,640	(4,871,433)		(4,871,433)	(3,501,159)		35,640		750,552		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.7657)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/23/2024	01/25/2034		30,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.7657)			(13,599)	2,005,626		2,005,626	2,226,811		(171,813)		405,817		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.93343)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/19/2024	03/21/2034		30,600,000	US SOFR Secured Overnight Fina add 0 bps / (3.93343)			(50,347)	1,742,421		1,742,421	2,338,456		(127,623)		418,309		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.75556)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/04/2024	06/06/2054		11,400,000	US SOFR Secured Overnight Fina add 0 bps / (3.75556)			(2,406)	2,154,534		2,154,534	1,366,935		(33,939)		299,905		0001
USD Interest rate swap, 3.898 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/31/2024	01/03/2055		16,000,000	3.898 / (US SOFR Secured Overnight Fina add 0 bps)			23,815	(2,674,946)		(2,674,946)	(1,976,796)		93,932		425,269		0001
USD Interest rate swap, 3.9715 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/25/2025	02/27/2045		12,000,000	3.9715 / (US SOFR Secured Overnight Fina add 0 bps)			23,613	(1,561,864)		(1,561,864)	(1,297,645)		54,535		257,430		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.89125)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/25/2025	03/27/2055		11,400,000	US SOFR Secured Overnight Fina add 0 bps / (3.89125)			(15,077)	1,925,140		1,925,140	1,409,506		(47,487)		304,252		0001

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)
USD Interest rate swap, 3.83443 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/25/2025	03/27/2032		98,100,000	3.83443 / (US SOFR Secured Overnight Fina add 0 bps)			87,472	(4,603,451)		(4,603,451)	(6,283,353)		422,880		1,149,453		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.90039)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/25/2025	03/27/2035		72,700,000	US SOFR Secured Overnight Fina add 0 bps / (3.90039)			(101,188)	4,900,174		4,900,174	5,876,251		(301,133)		1,059,256		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.10679)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/13/2025	05/15/2040		18,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.10679)			(52,228)	1,578,342		1,578,342	1,783,240		(46,108)		332,209		0001
USD Interest rate swap, 3.477 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	07/24/2028		106,000,000	3.477 / (US SOFR Secured Overnight Fina add 0 bps)			(205,158)	(2,334,177)		(2,334,177)	(2,696,385)		283,711		714,354		0001
USD Interest rate swap, 3.1 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/31/2025	05/04/2053		52,200,000	3.1 / (US SOFR Secured Overnight Fina add 0 bps)			(246,396)	(14,893,638)		(14,893,638)	(5,552,135)		278,236		1,345,972		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.77328)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/09/2025	12/11/2035		29,900,000	US SOFR Secured Overnight Fina add 0 bps / (3.77328)			(14,747)	2,483,554		2,483,554	2,466,012		(14,747)		453,387		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.0616)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/01/2026	04/06/2041		9,400,000	US SOFR Secured Overnight Fina add 0 bps / (4.0616)			(17,931)	919,442		919,442	937,374		(17,931)		179,073		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.0416)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/12/2026	05/14/2036		12,600,000	US SOFR Secured Overnight Fina add 0 bps / (4.0416)			(18,109)	826,120		826,120	844,229		(18,109)		195,424		0001
USD Interest rate swap, 4.202 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/30/2026	07/02/2046		7,300,000	4.202 / (US SOFR Secured Overnight Fina add 0 bps)			9,551	(787,435)		(787,435)	(796,987)		9,551		162,232		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.22779)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/28/2026	07/30/2036		12,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.22779)			(10,997)	637,330		637,330	648,327		(10,997)		188,149		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.34619)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/18/2026	08/20/2036		12,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.34619)			(8,659)	532,857		532,857	541,516		(8,659)		188,680		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.72828)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/15/2026	09/17/2041		14,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.72828)			(4,640)	448,195		448,195	452,835		(4,640)		270,782		0001
USD Interest rate swap, 5.864 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2007	07/02/2027		8,000,000	5.864 / (US SOFR Secured Overnight Fina add 26.161 bps)			113,538	106,058		106,058	(190,283)		(110,436)		34,769		0001
USD Interest rate swap, 5.504 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/26/2007	09/28/2027		5,000,000	5.504 / (US SOFR Secured Overnight Fina add 26.161 bps)			57,546	34,709		34,709	(124,379)		(68,105)		24,930		0001

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)
USD Interest rate swap, 4.874 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LRQWP2IHZNBB6K528	11/29/2007	12/03/2027		7,000,000	4.874 / (US SOFR Secured Overnight Fina add 26.161 bps)			47,183	89,800		89,800	(164,671)		86,329		37,939		0001
USD Interest rate swap, 2.229 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/04/2012	10/09/2027		15,000,000	2.229 / (US SOFR Secured Overnight Fina add 26.161 bps)			(195,921)	(365,909)		(365,909)	(33,663)		94,814		75,932		0001
1119999999. Subtotal - swaps - hedging other - interest rate												(11,376,143)	(181,757,893)	XXX	(181,757,893)	(33,789,170)		(869,066)		26,436,515	XXX	XXX
1169999999. Subtotal - swaps - hedging other												(11,376,143)	(181,757,893)	XXX	(181,757,893)	(33,789,170)		(869,066)		26,436,515	XXX	XXX
1229999999. Subtotal - swaps - replication														XXX							XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate												(11,376,143)	(181,757,893)	XXX	(181,757,893)	(33,789,170)		(869,066)		26,436,515	XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange														XXX							XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps												(11,376,143)	(181,757,893)	XXX	(181,757,893)	(33,789,170)		(869,066)		26,436,515	XXX	XXX
1479999999. Subtotal - forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										75,039,145	5,237,018	(11,376,143)	(75,155,349)	XXX	(75,155,349)	(7,758,273)		(869,066)		26,436,515	XXX	XXX
1719999999. Subtotal - replication														XXX							XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										75,039,145	5,237,018	(11,376,143)	(75,155,349)	XXX	(75,155,349)	(7,758,273)		(869,066)		26,436,515	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the variable annuities living benefits exposure.
0002	Economically hedge the indexed universal life exposure.

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
SFRZ7	20	5,000,000	3 MONTH SOFR FUT Dec27	Variable Annuity	Exhibit 5	Interest	03/14/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/15/2026	95.3660	95.1150	(750)	(750)				(12,549)	(12,549)	16,500	0001	2,500
SFRH8	20	5,000,000	3 MONTH SOFR FUT Mar28	Variable Annuity	Exhibit 5	Interest	06/20/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/15/2026	95.3960	95.1200	(1,250)	(1,250)				(13,799)	(13,799)	16,500	0001	2,500
SFRM8	100	25,000,000	3 MONTH SOFR FUT Jun28	Variable Annuity	Exhibit 5	Interest	09/19/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/15/2026	95.4210	95.1300	(7,500)	(7,500)				(72,746)	(72,746)	80,000	0001	2,500
NQZ6	17	10,093,733	NASDAQ 100 E-MINI Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/14/2026	29,687.5740	30,698.7500	29,070	29,070				343,800	343,800	708,781	0001	20
ESZ6	11	4,250,224	S&P500 EMINI FUT Dec26	Indexed Universal Life	Exhibit 5	Equity	12/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/11/2026	7,727.7296	7,715.5000	(9,075)	(9,075)				(6,726)	(6,726)	258,005	0002	50
1539999999. Subtotal - long futures - hedging other												10,495	10,495				237,979	237,979	1,079,786	XXX	XXX
1579999999. Subtotal - long futures												10,495	10,495				237,979	237,979	1,079,786	XXX	XXX
SFRU6	630	157,500,000	3 MONTH SOFR FUT Sep26	Variable Annuity	Exhibit 5	Interest	12/15/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	96.1577	96.0325	(27,563)	(27,563)				197,230	197,230	126,000	0001	2,500
SFRZ6	60	15,000,000	3 MONTH SOFR FUT Dec26	Variable Annuity	Exhibit 5	Interest	03/16/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/14/2026	95.9690	95.7000	(5,250)	(5,250)				40,346	40,346	29,400	0001	2,500
SFRH7	60	15,000,000	3 MONTH SOFR FUT Mar27	Variable Annuity	Exhibit 5	Interest	06/15/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/14/2026	95.8890	95.3900	(4,500)	(4,500)				74,846	74,846	43,500	0001	2,500
SFRM7	30	7,500,000	3 MONTH SOFR FUT Jun27	Variable Annuity	Exhibit 5	Interest	09/14/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	96.8689	95.1950	(1,125)	(1,125)				125,544	125,544	24,750	0001	2,500
SFRU7	30	7,500,000	3 MONTH SOFR FUT Sep27	Variable Annuity	Exhibit 5	Interest	12/14/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	96.8089	95.1200						126,669	126,669	24,750	0001	2,500
FVZ6	320	32,000,000	US 5YR NOTE (CBT) Dec26	Variable Annuity	Exhibit 5	Interest	12/31/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	106.2162	103.2969	37,500	37,500				934,176	934,176	400,000	0001	1,000
TYZ6	172	17,200,000	US 10YR NOTE (CBT)Dec26	Variable Annuity	Exhibit 5	Interest	12/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	107.9830	104.2031	37,625	37,625				650,142	650,142	322,500	0001	1,000
USZ6	85	8,500,000	US LONG BOND(CBT) Dec26	Variable Annuity	Exhibit 5	Interest	12/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	108.4350	102.6563	50,469	50,469				491,196	491,196	314,500	0001	1,000
UXYZ6	231	23,100,000	US 10yr Ultra Fut Dec26	Variable Annuity	Exhibit 5	Interest	12/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	109.9073	105.0000	68,578	68,578				1,133,585	1,133,585	589,050	0001	1,000
WNZ6	104	10,400,000	US ULTRA BOND CBT Dec26	Variable Annuity	Exhibit 5	Interest	12/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	110.1476	103.5938	74,750	74,750				681,604	681,604	535,600	0001	1,000
MESZ6	108	9,187,560	MSCI EmgMkt Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	09/14/2026	1,701.3488	1,711.0000	91,260	91,260				(52,116)	(52,116)	504,992	0001	50
RTYZ6	98	14,340,830	E-Mini Russ 2000 Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/14/2026	2,926.6504	2,817.5000	57,330	57,330				534,837	534,837	1,014,300	0001	50
TPZ6	71	18,621,968	TOPIX INDX FUTR Dec26	Variable Annuity	Exhibit 5	Equity	12/10/2026	Osaka Exchange 3538001249AILNPRUX57	09/09/2026	26.2275	26.1712	(241,290)	(241,290)				(365,789)	(365,789)	990,447	0001	10,000
BPZ6	169	14,296,080	BP CURRENCY FUT Dec26	Variable Annuity	Exhibit 5	FX Currency	12/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/03/2026	135.3414	132.6700	(35,913)	(35,913)				282,169	282,169	287,300	0001	625
ECZ6	98	14,300,871	EURO FX CURR FUT Dec26	Variable Annuity	Exhibit 5	FX Currency	12/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/03/2026	1.1674	1.1367	12,250	12,250				375,923	375,923	205,800	0001	125,000
JYZ6	205	16,614,481	JPN YEN CURR FUT Dec26	Variable Annuity	Exhibit 5	FX Currency	12/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/03/2026	64.8340	63.9400	14,094	14,094				229,077	229,077	574,000	0001	1,250
ESZ6	1,118	431,956,070	S&P500 EMINI FUT Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/14/2026	7,727.2504	7,715.5000	922,350	922,350				656,847	656,847	26,222,690	0001	50
NKZ6	8	3,355,522	NIKKEI 225 (OSE) Dec26	Variable Annuity	Exhibit 5	Equity	12/10/2026	Osaka Exchange 3538001249AILNPRUX57	09/10/2026	419.4388	425.2184	(56,408)	(56,408)				(126,807)	(126,807)	233,557	0001	1,000
VGZ6	189	13,826,582	EURO STOXX 50 Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	Eurex 529900LN3S50JPU47S06	09/14/2026	7,315.4665	7,129.9052	83,473	83,473				26,403	26,403	949,760	0001	10
Z Z6	90	13,124,380	FTSE 100 IDX FUT Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	ICE Futures Europe Financials 549300UF4R84F48NCH34	09/14/2026	14,582.4894	14,134.2239	20,286	20,286				142,455	142,455	621,996	0001	10
1609999999. Subtotal - short futures - hedging other												1,097,917	1,097,917				6,158,337	6,158,337	34,014,892	XXX	XXX
1649999999. Subtotal - short futures												1,097,917	1,097,917				6,158,337	6,158,337	34,014,892	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX

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
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other												1,108,412	1,108,412				6,396,316	6,396,316	35,094,678	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												1,108,412	1,108,412				6,396,316	6,396,316	35,094,678	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPMorgan Securities LLC	3,394,964	(2,286,552)	1,108,412
Total Net Cash Deposits	3,394,964	(2,286,552)	1,108,412

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the variable annuities living benefits exposure.
0002	Economically hedge the indexed universal life exposure.

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		1,108,412		1,108,412	1,499,034	(390,622)	1,499,034	35,094,678	35,094,678
Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	3,380,000		6,378,721	(3,070,848)		6,378,721	(3,070,848)			
Bank of Montreal	NQQ6HPCNCCU6TUTQYE16	Y	Y			199,943	(73,358)	126,585	199,943	(73,358)	126,585		
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y		6,782,399	10,665,432	(5,382,806)		10,665,432	(5,382,806)	5,282,626		
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	14,700,000		14,628,817			14,628,817				
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	220,000		230,567		10,567	230,567		10,567	97,639	97,639
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	21,214,000	30,242,710	51,018,685			51,018,685		29,804,685		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	1,445,308		2,684,597	(1,190,930)	48,358	2,684,597	(1,190,930)	48,358		
Societe Generale	O2RNE8IBXP4ROTD8PU41	Y	Y	25,229,605	5,105,560	29,201,880	(99,617)		29,201,880	(99,617)	3,872,657		
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Y	Y	1,325,000		3,034,979	(1,758,861)		3,034,979	(1,758,861)		75,932	27,050
0299999999. Total NAIC 1 Designation				67,513,913	42,130,669	118,043,620	(11,576,420)	185,510	118,043,620	(11,576,420)	39,145,479	173,570	124,689
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						56,027,745	(237,650,295)		56,027,745	(237,650,295)		26,262,945	
0999999999 - Gross totals				67,513,913	42,130,669	175,179,777	(249,226,715)	1,293,922	175,570,399	(249,617,337)	40,644,513	61,531,192	35,219,366
1. Offset per SSAP No. 64						(390,622)	390,622						
2. Net after right of offset per SSAP No. 64						175,570,399	(249,617,337)						

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)
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	256,823	302,462	313,372	09/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138WP-G2-4	FNMA 30YR	234,319	270,125	267,961	04/01/2043	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132J6-PP-3	FHLMC GOLD 30YR	174,162	200,607	204,787	02/01/2043	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132DW-BY-8	FHLMC 30YR UMBS SUPER	24,754,351	32,896,425	33,198,223	07/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3133KM-PK-5	FHLMC 30YR UMBS	16,932,129	21,325,560	21,794,941	09/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-VM-9	FGOLD 30YR GIANT	726,669	850,169	859,709	12/01/2044	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138WJ-Q9-2	FNMA 30YR	533,037	631,324	634,032	12/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418C-4F-8	FNMA 30YR	659,059	740,536	754,104	11/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140HM-N2-6	FNMA 30YR	135,153	150,888	150,687	09/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	669,158	788,072	816,499	09/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	312938-K5-1	FGOLD 30YR	84,084	89,416	90,826	12/01/2039	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	312941-2G-1	FGOLD 30YR	170,607	181,749	184,564	08/01/2040	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132XS-EH-9	FHLMC GOLD 30YR	549,506	631,422	646,925	08/01/2047	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31292L-4F-9	FGOLD 30YR	1,422,039	1,631,272	1,635,682	12/01/2042	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418D-QH-8	FNMA 30YR UMBS	4,352,960	5,492,748	5,691,168	06/01/2050	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418D-QH-8	FNMA 30YR UMBS	3,937,978	4,969,106	5,148,610	06/01/2050	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132DW-BY-8	FHLMC 30YR UMBS SUPER	9,829,386	13,062,417	13,182,254	07/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LY-Y7-2	FNMA 30YR UMBS	12,673,005	16,879,690	16,853,715	10/01/2051	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Mortgage	3133KN-7C-1	FHLMC 30YR UMBS	281,135	329,264	319,265	04/01/2052	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Mortgage	3133KM-PK-5	FHLMC 30YR UMBS	1,319,915	1,662,397	1,698,987	09/01/2051	V
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Cash		Cash	181,576,705	181,576,705			V
0199999999 - Total				261,272,181	284,662,353	286,023,016	XXX	XXX

E09

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)
Barclay's Bank PLC G5GSEF7VJP5I70UK5573	Cash		Cash	3,380,000	3,380,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-LS-8	TREASURY NOTE	1,989,611	1,990,000	XXX	10/31/2026	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6T-2	TREASURY NOTE	1,677,705	1,790,000	XXX	05/15/2029	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-UE-6	TREASURY BOND	4,895,413	5,842,000	XXX	11/15/2054	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-TH-1	TREASURY BOND	5,363,670	7,072,000	XXX	05/15/2042	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash	1,270,000	1,270,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-FY-2	TREASURY NOTE	471,058	487,000	XXX	11/30/2029	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-EC-1	TREASURY NOTE	5,471,261	5,525,000	XXX	02/28/2027	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-BL-4	TREASURY NOTE	495,305	584,000	XXX	02/15/2031	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-EV-9	TREASURY NOTE	318,457	333,000	XXX	06/30/2029	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-GQ-8	TREASURY NOTE	664,455	686,000	XXX	02/28/2030	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-JF-9	TREASURY NOTE	683,733	684,000	XXX	10/31/2028	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-FL-0	TREASURY NOTE	446,882	461,000	XXX	09/30/2029	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-CV-1	TREASURY NOTE	543,579	583,000	XXX	08/31/2028	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-Z7-8	TREASURY NOTE	426,086	430,000	XXX	01/31/2027	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-BJ-9	TREASURY NOTE	512,388	540,000	XXX	01/31/2028	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	220,000	220,000	XXX		V
Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	Cash		Cash	1,325,000	1,325,000	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Cash		Cash	14,700,000	14,700,000	XXX		V
HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	Cash		Cash	21,214,000	21,214,000	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Treasury	91282C-EP-2	TREASURY NOTE	279,754	314,000	XXX	05/15/2032	V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Treasury	912810-RD-2	TREASURY BOND	270,456	341,000	XXX	11/15/2043	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Treasury	91282C-JJ-1	TREASURY NOTE	45,098	47,000	XXX	11/15/2033	V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash	850,000	850,000	XXX		V
0299999999 - Total				67,513,913	70,668,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Wells Fargo Bank ..... Minneapolis, MN					81,653	74,845	96,708	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(836,872)	(188,139)	(380,801)	XXX.
Wells Fargo Bank ..... Red Wing, MN					(8,357,024)	(3,728,746)	(2,678,482)	XXX.
JP Morgan Chase Bank ..... New York, NY					20,518	(64,288)	313,509	XXX.
JP Morgan Chase Bank ..... New York, NY					(806,158)	(397,346)	(423,089)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					715,827	(560,713)	(3,075,965)	XXX.
JP Morgan Chase Bank ..... New York, NY					3,585,635	4,126,431	4,110,074	XXX.
JP Morgan Chase Bank ..... New York, NY					(1,029,062)	(1,019,585)	(472,034)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					8,560	8,560	8,560	XXX.
JP Morgan Chase Bank ..... New York, NY					374	315	256	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX						XXX
0199999. Totals - open depositories	XXX	XXX			(6,616,549)	(1,748,666)	(2,501,264)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX			(6,616,549)	(1,748,666)	(2,501,264)	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX			(6,616,549)	(1,748,666)	(2,501,264)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	FEDERAL HOME LOAN BANKS		09/30/2026	3.750	10/01/2026	31,100,000		3,240
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)						31,100,000		3,240
0489999999. Total - issuer credit obligations (unaffiliated)						31,100,000		3,240
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						31,100,000		3,240
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE		09/23/2026	0.000		73,394,255	224,304	332,633
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						73,394,255	224,304	332,633
8589999999. Total cash equivalents (unaffiliated)						104,494,255	224,304	335,873
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						104,494,255	224,304	335,873