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

QUARTERLY STATEMENT

AS OF JUNE 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 31st day of July, 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	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	1,474,423,955		1,474,423,955	1,519,288,945
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate:				
	3.1 First liens	111,418,413		111,418,413	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 ($ ..... (2,956,410)), cash equivalents ($ .....136,200,000) and short-term investments ($ .....)	133,243,590		133,243,590	119,486,963
6.	Contract loans (including $ ..... premium notes)	62,895,617	7,050	62,888,567	62,707,392
7.	Derivatives	143,838,404		143,838,404	123,932,667
8.	Other invested assets	115,096		115,096	115,096
9.	Receivables for securities	1,760,429		1,760,429	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)	1,927,695,504	7,050	1,927,688,454	1,943,136,486
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	13,894,696		13,894,696	14,188,105
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	481,121	2,141	478,980	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	1,773,647		1,773,647	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	2,813,152		2,813,152	1,601,906
18.2	Net deferred tax asset	79,787,543	54,777,352	25,010,191	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	3,783,993		3,783,993	4,990,508
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	165,347,100	32,097	165,315,003	164,681,236
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,195,576,756	54,818,640	2,140,758,116	2,161,203,321
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,841,863,349		4,841,863,349	4,773,125,327
28.	Total (Lines 26 and 27)	7,037,440,105	54,818,640	6,982,621,465	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	153,864,151		153,864,151	153,267,665
2502.	Business owned life insurance	7,657,919		7,657,919	7,575,152
2503.	Reinsurance premium asset	2,182,878		2,182,878	2,171,103
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,642,152	32,097	1,610,055	1,667,316
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	165,347,100	32,097	165,315,003	164,681,236

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,500,475,049 less $ included in Line 6.3 (including $ Modco Reserve)	1,500,475,049	1,512,961,622
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	218,199,307	222,187,864
3.	Liability for deposit-type contracts (including $ Modco Reserve)	4,374,049	4,555,891
4.	Contract claims:		
	4.1 Life	4,018,383	2,221,117
	4.2 Accident and health	1,459,441	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 $ 132,531 accident and health premiums	253,736	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	53,097	101,439
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 1,750,409 ceded	1,750,409	1,754,098
	9.4 Interest Maintenance Reserve	494,949	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	2,627,994	2,677,019
13.	Transfers to Separate Accounts due or accrued (net) (including $ (88,459,428) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(92,585,973)	(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	263,913	292,193
17.	Amounts withheld or retained by reporting entity as agent or trustee	242,481	136,775
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	3,393,254	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	172,034	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	7,732,761	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	197,542,429	190,340,475
	24.09 Payable for securities	63,120,785	60,743,665
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	36,152,508	27,797,989
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,949,740,606	1,946,064,868
27.	From Separate Accounts Statement	4,841,136,062	4,772,442,851
28.	Total liabilities (Lines 26 and 27)	6,790,876,668	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)	82,818,967	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 $ 727,287 in Separate Accounts Statement)	189,744,797	213,820,929
38.	Totals of Lines 29, 30 and 37	191,744,797	215,820,929
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,982,621,465	6,934,328,648
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	36,152,508	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)	36,152,508	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	73,733,397	75,423,526	154,365,732
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	32,138,843	30,587,626	60,121,467
4.	Amortization of Interest Maintenance Reserve (IMR)	(200,825)	(181,383)	(396,431)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	48,597	30,338	65,472
6.	Commissions and expense allowances on reinsurance ceded	1,210,262	1,181,165	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	47,808,388	47,717,906	98,006,440
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	17,906,705	17,090,116	34,873,101
9.	Totals (Lines 1 to 8.3)	172,645,367	171,849,294	349,543,183
10.	Death benefits	9,531,829	11,844,213	21,165,704
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	39,697,616	46,609,693	89,617,229
13.	Disability benefits and benefits under accident and health contracts	8,928,178	8,672,639	18,091,589
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	258,920,012	242,687,787	513,650,829
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	132,943	117,224	217,479
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	(16,475,130)	(26,720,984)	(55,097,224)
20.	Totals (Lines 10 to 19)	300,735,448	283,210,572	587,645,606
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,925,807	9,545,598	20,139,811
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	11,151,600	10,369,580	21,345,664
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,347,487	1,188,541	2,749,064
25.	Increase in loading on deferred and uncollected premiums	(1,746)	(44,497)	(27,747)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(196,822,732)	(173,455,850)	(361,994,998)
27.	Aggregate write-ins for deductions	(71,825)	(51,880)	(38,266)
28.	Totals (Lines 20 to 27)	126,264,039	130,762,064	269,819,134
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	46,381,328	41,087,230	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)	46,381,328	41,087,230	79,724,049
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	7,853,819	(3,368,096)	(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)	38,527,509	44,455,326	83,386,313
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (6,746,848) (excluding taxes of $ (332,826) transferred to the IMR)	(25,380,999)	5,472,994	3,569,871
35.	Net income (Line 33 plus Line 34)	13,146,510	49,928,320	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)	13,146,510	49,928,320	86,956,184
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,332,760	12,537,525	(8,708,391)	(29,041,888)
39.	Change in net unrealized foreign exchange capital gain (loss)		(1,908,485)	(1,922,698)
40.	Change in net deferred income tax	216,308	(9,831,495)	(17,463,820)
41.	Change in nonadmitted assets	(37,743)	12,504,541	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	61,268	71,544	36,933
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	3,786	10,221	21,107
47.	Other changes in surplus in Separate Accounts Statement	(3,786)	(10,221)	(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)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(24,076,132)	42,056,034	(2,488,039)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	191,744,797	260,365,002	215,820,929
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	17,906,705	17,090,116	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)	17,906,705	17,090,116	34,873,101
2701.	Miscellaneous deductions	(71,825)	(51,880)	(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)	(71,825)	(51,880)	(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	73,703,108	75,253,393	154,203,907
2.	Net investment income	40,313,672	39,755,426	80,014,602
3.	Miscellaneous income	68,049,103	66,803,096	135,239,182
4.	Total (Lines 1 to 3)	182,065,883	181,811,915	369,457,691
5.	Benefit and loss related payments	313,079,006	307,785,013	644,321,770
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(199,982,898)	(177,843,474)	(370,899,933)
7.	Commissions, expenses paid and aggregate write-ins for deductions	22,425,562	23,069,464	44,340,791
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	1,985,391	(3,146,779)	(2,729,298)
10.	Total (Lines 5 through 9)	137,507,061	149,864,224	315,033,330
11.	Net cash from operations (Line 4 minus Line 10)	44,558,822	31,947,691	54,424,361
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	48,064,866	110,939,439	182,442,281
	12.2 Stocks			
	12.3 Mortgage loans	5,503,382	4,364,365	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	1,300,319		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	54,868,567	115,292,072	196,590,068
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,999,985	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	28,897,789	25,662,861	64,836,677
	13.7 Total investments acquired (Lines 13.1 to 13.6)	33,897,774	148,623,272	222,715,048
14.	Net increase/(decrease) in contract loans and premium notes	180,906	1,301,159	2,176,238
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	20,789,887	(34,632,359)	(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	(181,842)	476,614	374,605
	16.5 Dividends to stockholders	50,000,000		50,000,000
	16.6 Other cash provided (applied)	(1,410,240)	1,102,032	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)	(51,592,082)	1,578,646	(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)	13,756,627	(1,106,022)	(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)	133,243,590	138,590,384	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	34,317,398	32,987,425	68,513,274
2.	Group life		823	823
3.	Individual annuities	42,363,094	44,509,091	90,717,072
4.	Group annuities	2,820,357	2,965,207	5,658,435
5.	Accident & health	6,155,165	6,406,086	12,650,882
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	85,656,014	86,868,632	177,540,486
9.	Deposit-type contracts	116,861	781,596	1,024,275
10.	Total (Lines 8 and 9)	85,772,875	87,650,228	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 #	June 30, 2026	December 31, 2025
NET INCOME/(LOSS):					
(1) The Company's state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 13,146,510	$ 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	15,000,000	10,000,000
Additional variable annuity reserves required under New York Regulation 213	51	4	19	161,501	1,699,618
(3) State permitted practices that increase/(decrease) NAIC SAP: None				—	—
(4) NAIC SAP (1–2–3=4)	XXX	XXX	XXX	$ (2,014,991)	$ 75,256,566
SURPLUS:					
(5) The Company's state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 191,744,797	$ 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	(5,000,000)	(20,000,000)
Additional variable annuity reserves required under New York Regulation 213	51	3	1	(29,678,263)	(29,839,763)
(7) State permitted practices that increase/(decrease) NAIC SAP: None				—	—
(8) NAIC SAP (5–6–7=8)	XXX	XXX	XXX	$ 241,423,060	$ 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 six months ended June 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 June 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 June 30, 2026:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 201,993
2. 12 Months or Longer	$ 47,149,607

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

1. Less than 12 Months	$ 29,076,511
2. 12 Months or Longer	$ 401,505,986

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	$ 220,352	$ 220,352	$ 220,607	$ (255)	$ 220,352	—%	—%
Pledged as collateral not captured in other categories	115,044,488	115,044,488	119,055,587	(4,011,099)	115,044,488	1.7	1.7
Collateral assets received and on balance sheet	36,039,000	36,039,000	27,539,000	8,500,000	36,039,000	0.5	0.5
Total restricted assets	$151,303,840	$151,303,840	$146,815,194	$ 4,488,646	$151,303,840	2.2%	2.2%

(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]				8	Percentage	
	Current Year		6	7		9	10
	1	5					
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	$115,044,488	$115,044,488	$119,055,587	$(4,011,099)	$115,044,488	1.7%	1.7%
Amount of total pledged under derivative contracts	115,044,488	115,044,488	119,055,587	(4,011,099)	115,044,488	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 June 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	$ 36,039,000	$ 36,039,000	1.6%	1.7%
k. Total assets	$ 36,039,000	$ 36,039,000	1.6%	1.7%
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)	$ 36,039,000	1.8%
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	220,352
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	115,044,488
Total	$ 115,264,840

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 June 30, 2026:

Fiscal Year	Derivative Premium Payments Due
2026 (for the period from July 1, 2026 to December 31, 2026)	$ 23,700,500
2027	—
2028	—
2029	13,830,000
Thereafter	21,870,000
Total financing premiums	$ 59,400,500

	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	59,400,500	30,937,454	30,937,454

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 June 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					
Derivative assets:					
Interest rate contracts	$ 379,078	$ 25,899,247	$ —	$ —	$ 26,278,325
Equity contracts	111,135	117,353,492	—	—	117,464,627
Foreign exchange contracts	95,452	—	—	—	95,452
Total derivative assets	585,665	143,252,739	—	—	143,838,404
Separate account assets	—	—	—	4,835,658,097	4,835,658,097
Total assets at fair value	$ 585,665	$ 143,252,739	$ —	$ 4,835,658,097	$ 4,979,496,501
b. Liabilities at fair value					
Derivative liabilities:					
Interest rate contracts	$ —	$ 179,777,366	$ —	$ —	$ 179,777,366
Equity contracts	3,107,480	14,657,583	—	—	17,765,063
Total derivative liabilities	3,107,480	194,434,949	—	—	197,542,429
Total liabilities at fair value	$ 3,107,480	$ 194,434,949	$ —	$ —	$ 197,542,429

(2) There were no changes in Level 3 assets and liabilities measured at fair value during the six months ended June 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.

NOTES TO FINANCIAL STATEMENTS

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.

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 June 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:

	June 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	$ 925,315,635	$ 963,703,796	$ 218,426	$ 916,327,631	$ 8,769,578	$ —	$ —
Bonds: ABS	464,194,484	510,720,159	—	464,194,484	—	—	—
Mortgage loans on real estate	105,632,747	111,418,413	—	—	105,632,747	—	—
Cash equivalents	136,200,000	136,200,000	—	136,200,000	—	—	—
Contract loans	62,888,567	62,888,567	—	62,888,567	—	—	—
Financial Liabilities							
Deposit-type contracts	$ 4,294,348	$ 4,374,049	$ —	$ —	$ 4,294,348	$ —	$ —

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 August 4, 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 six months ended June 30, 2026, $8.1 million was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. In addition, tabular fund interest was $0.9 million. At June 30, 2026, accident and health claim reserves for prior year claims incurred were $48.8 million. Therefore, there was a $2.7 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: ..... $ 1,316,768

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	$ 111,418,413
	1.14 Total Mortgages in Good Standing	$ 111,418,413
	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)	$ 111,418,413
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	110.100 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	17.440 %
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	8,547	1,200	2,110		11,857	
2. Alaska AK	N	223		1,291		1,514	
3. Arizona AZ	N	64,563	3,450	22,476		90,489	
4. Arkansas AR	N	2,711	600	630		3,941	
5. California CA	N	167,075	85,671	99,480		352,226	
6. Colorado CO	N	23,197	33,335	19,478		76,010	
7. Connecticut CT	N	416,347	249,471	120,738		786,556	
8. Delaware DE	N	51,862	32,655	11,147		95,664	
9. District of Columbia DC	N	28,380	900	8,344		37,624	
10. Florida FL	N	987,010	541,792	332,956		1,861,758	
11. Georgia GA	N	97,986	9,985	44,547		152,518	
12. Hawaii HI	N	1,099	4,673	1,751		7,523	
13. Idaho ID	N	1,870	600	5,483		7,953	
14. Illinois IL	N	61,015	12,950	15,637		89,602	
15. Indiana IN	N	9,816	1,500	8,226		19,542	
16. Iowa IA	N	6,900		1,275		8,175	
17. Kansas KS	N	2,430	8,250	1,937		12,617	
18. Kentucky KY	N	9,635	2,450	3,257		15,342	
19. Louisiana LA	N	99,081		4,207		103,288	
20. Maine ME	N	16,694	2,850	10,777		30,321	
21. Maryland MD	N	80,604	8,050	37,510		126,164	
22. Massachusetts MA	N	174,418	220,710	40,072		435,200	
23. Michigan MI	N	59,832	1,500	3,809		65,141	
24. Minnesota MN	N	45,419	750	8,326		54,495	
25. Mississippi MS	N	2,408	3,000	743		6,151	
26. Missouri MO	N	6,311	1,800	2,859		10,970	
27. Montana MT	N	8,232		1,339		9,571	
28. Nebraska NE	N	3,548				3,548	
29. Nevada NV	N	52,963	48,300	8,844		110,107	
30. New Hampshire NH	N	36,670	117,750	15,096		169,516	
31. New Jersey NJ	N	807,800	713,764	236,950		1,758,514	
32. New Mexico NM	N	10,255	300	8,903		19,458	
33. New York NY	L	29,508,394	42,806,837	4,390,409		76,705,640	116,861
34. North Carolina NC	N	313,339	34,080	75,628		423,047	
35. North Dakota ND	N	277		153		430	
36. Ohio OH	N	36,376	1,800	11,688		49,864	
37. Oklahoma OK	N	1,736	1,500	2,693		5,929	
38. Oregon OR	N	35,170	400	15,634		51,204	
39. Pennsylvania PA	N	309,209	63,814	84,685		457,708	
40. Rhode Island RI	N	22,670	150	7,597		30,417	
41. South Carolina SC	N	213,436	78,165	47,380		338,981	
42. South Dakota SD	N						
43. Tennessee TN	N	27,284	3,720	14,292		45,296	
44. Texas TX	N	143,464	33,594	34,184		211,242	
45. Utah UT	N	2,427	1,200	2,101		5,728	
46. Vermont VT	N	20,378	19,000	4,305		43,683	
47. Virginia VA	N	153,009	27,034	64,228		244,271	
48. Washington WA	N	38,062		13,224		51,286	
49. West Virginia WV	N	8,280		(43)		8,237	
50. Wisconsin WI	N	13,488	600	7,510		21,598	
51. Wyoming WY	N			496		496	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N	6,727		3,098		9,825	
55. U.S. Virgin Islands VI	N	3,010				3,010	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate other alien OT	XXX	12,886	3,300	2,753		18,939	
59. Subtotal	XXX	34,214,523	45,183,450	5,862,213		85,260,186	116,861
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	147,109		278,548		425,657	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	34,361,632	45,183,450	6,140,761		85,685,843	116,861
96. Plus reinsurance assumed	XXX						
97 Totals (all business)	XXX	34,361,632	45,183,450	6,140,761		85,685,843	116,861
98. Less reinsurance ceded	XXX	10,143,957		1,674,970		11,818,927	
99. Totals (all business) less reinsurance ceded	XXX	24,217,675	45,183,450	4,465,791		73,866,916	116,861
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	12,886	3,300	2,753		18,939	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	12,886	3,300	2,753		18,939	
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		
– Investment Professionals, Inc.	74-2629876		
– 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 Research Enhanced Mid Cap ETF	39-3950912		
– Columbia Research Enhanced Real Estate ETF	92-2626172		
– Columbia Research Enhanced Small Cap ETF	39-3924213		
– 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 BBP Limited Partner, LLC	83-3869028		
– Lionstone CREAD Partners Two, LLC	88-2297839		
– Lionstone CREAD GP, LLC	84-3717367		
– Lionstone LORE Two, LLC	88-2297682		
– Lionstone Partners, LLC	76-0694729		
– Lionstone CFRE II Real Estate Advisory, LLC	47-1271089		
– 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		
– Stone Arch Solutions, 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.		74-2629876				Investment Professionals, Inc.	TX	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.		39-3950912	6148306			Columbia Research Enhanced Mid Cap ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	82.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		92-2626172	5879322			Columbia Research Enhanced Real Estate ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	64.000	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.			6099239			CT QR Series US Equity Active UCITS ETF	IRL	NIA	Columbia Management Investment Advisers, LLC	Ownership	63.000	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.		83-3869028	5397732			Lionstone BBP Limited Partner, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	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.		88-2297682	5782794			Lionstone LORE Two, 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.		47-1271089	5396315			Lionstone CFRE II Real Estate Advisory, LLC	DE	NIA	Lionstone Partners, 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	

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	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	
	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	

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	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	
	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.						Stone Arch Solutions, 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	

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	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
	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	

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) 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	
	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.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	SEE EXPLANATION

Explanation:

1. Not applicable
2. Not applicable
3. Not applicable
4. Not applicable
5. Not applicable
6. Not applicable
8. Not applicable
9. The Communication of Internal Control Related Matters Noted in the Audit was filed with the state of domicile.

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]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Miscellaneous assets	1,642,152	32,097	1,610,055	1,667,316
2597. Summary of remaining write-ins for Line 25 from overflow page	1,642,152	32,097	1,610,055	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	5,503,382	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)	111,418,413	116,921,795
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	111,418,413	116,921,795
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	111,418,413	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	19,998,079	212,962,209
3.	Accrual of discount	1,438,787	2,698,144
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(144,700)	(836,503)
6.	Deduct consideration for bonds and stocks disposed of	63,427,024	236,727,308
7.	Deduct amortization of premium	1,654,010	3,521,760
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	1,440,187	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	364,063	(798,811)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,474,423,955	1,519,288,945
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,474,423,955	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)	378,078,670	1,934,130,783	1,955,768,483	633,835	378,078,670	357,074,805		317,788,418
2. NAIC 2 (a)	750,699,112	3,466,410,916	3,508,929,570	(7,766,445)	750,699,112	700,414,013		760,422,490
3. NAIC 3 (a)	33,545,209	3,013,107	3,829,324	7,162,929	33,545,209	39,891,920		22,958,117
4. NAIC 4 (a)	2,527,328			(4,371)	2,527,328	2,522,957		3,192,352
5. NAIC 5 (a)								
6. NAIC 6 (a)	100				100	100		100
7. Total ICO	1,164,850,419	5,403,554,806	5,468,527,377	25,947	1,164,850,419	1,099,903,795		1,104,361,477
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	528,018,389		18,758,251	(62,772)	528,018,389	509,197,366		533,846,587
9. NAIC 2	1,524,622		829	(20,087)	1,524,622	1,503,706		1,530,196
10. NAIC 3				19,088		19,088		
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	529,543,011		18,759,080	(63,772)	529,543,011	510,720,159		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	1,694,393,430	5,403,554,806	5,487,286,457	(37,825)	1,694,393,430	1,610,623,954		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 $ 50,000,000 ; NAIC 2 $ 86,200,000 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	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	3,255,285
3.	Unrealized valuation increase/(decrease)	19,667,277
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	441,740
6.	Considerations received/(paid) on terminations	3,525,956
7.	Amortization	(1,217,784)
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)	(51,182,210)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(51,182,210)

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)				(5,916,779)
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	(3,570,054)			
	3.14 Section 1, Column 18, prior year	226,938	(3,796,993)	(3,796,993)	
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	(3,570,054)			
	3.24 Section 1, Column 19, prior year plus	226,938			
	3.25 SSAP No. 108 adjustments		(3,796,993)	(3,796,993)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				(32,569,587)
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				(32,569,587)
	4.23 SSAP No. 108 adjustments				(32,569,587)
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)				(2,521,815)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(2,521,815)

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	(51,182,210)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(2,521,815)	
3.	Total (Line 1 plus Line 2)		(53,704,026)
4.	Part D, Section 1, Column 6	143,252,739	
5.	Part D, Section 1, Column 7	(196,956,765)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(51,182,210)	
8.	Part B, Section 1, Column 13	(2,521,815)	
9.	Total (Line 7 plus Line 8)		(53,704,026)
10.	Part D, Section 1, Column 9	143,838,404	
11.	Part D, Section 1, Column 10	(197,542,429)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	27,257,220	
14.	Part B, Section 1, Column 20	33,849,782	
15.	Part D, Section 1, Column 12	61,107,002	
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	10,382,511,201	21,140,274,890
3.	Accrual of discount	2,892,484	6,196,611
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	10,369,653,000	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)	136,200,000	120,449,315
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	136,200,000	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

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
697080176	SANTA FE SPRINGS	CA		04/13/2006	04/13/2026	168,255							10,263	10,263			
697080185	CHARLOTTE	NC		08/01/2006	05/27/2026	1,020,532							918,568	918,568			
0199999. Mortgages closed by repayment						1,188,787							928,831	928,831			
697000212	BIRMINGHAM	AL		06/17/2013		534,735								31,498			
697080278	MESA	AZ		10/16/2019		2,180,435								14,771			
697080298	SCOTTSDALE	AZ		06/22/2021		2,332,662								13,199			
697080275	TEMPE	AZ		09/19/2019		1,681,800								15,226			
697001011	TUCSON	AZ		05/23/2000		416,503								21,471			
697080252	AMERICAN CANYON	CA		07/28/2017		1,925,129								33,011			
697080303	CAMARILLO	CA		06/14/2022		1,078,383								5,701			
697080223	CARPINTERIA	CA		05/28/2014		1,441,675								13,794			
697080304	COSTA MESA	CA		07/07/2022		1,252,720								8,084			
697080288	EL CAJON	CA		12/13/2019		2,194,588								14,520			
697081069	EL CENTRO	CA		04/26/2006		734,540											
697080234	ESCONDIDO	CA		11/04/2015		805,720								36,890			
697080241	FOUNTAIN VALLEY	CA		10/06/2016		802,401								9,611			
697080281	LOS ALAMITOS	CA		01/09/2020		923,729								6,080			
697080305	ONTARIO	CA		04/12/2023		1,305,520								58,292			
697080199	OXNARD	CA		11/26/2012		212,345											
697080276	RIVERSIDE	CA		09/26/2019		655,315								7,852			
697080236	SAN DIEGO	CA		01/13/2016		861,392								38,269			

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					
697080280	SAN DIEGO	CA		01/09/2020		651,009								4,285			
697080242	SAN MARCOS	CA		10/06/2016		581,138								22,989			
697080176	SANTA FE SPRINGS	CA		04/13/2006		50,849								10,216			
697080218	SANTA MONICA	CA		10/01/2013		693,389								18,393			
697080248	SUNLAND	CA		02/23/2017		773,617								30,278			
697080296	TEHACHAPI	CA		12/07/2020		1,192,287								25,418			
697080286	SHELTON	CT		01/24/2020		661,012								15,756			
697080287	SHELTON	CT		01/24/2020		2,527,900								22,866			
697080208	DEERFIELD BEACH	FL		03/21/2013		292,344								30,393			
697000183	DORAL	FL		09/18/2006		169,858								50,822			
697080289	OCOEE	FL		02/24/2020		1,699,747								23,244			
697080255	SARASOTA	FL		08/07/2017		1,464,308								15,684			
697080256	SARASOTA	FL		08/07/2017		4,674,420								37,216			
697080229	CHAMBLEE	GA		12/18/2014		1,759,555								9,980			
697080204	COLUMUBUS	GA		11/15/2012		898,471								28,001			
697080250	COUNCIL BLUFFS	IA		05/08/2017		848,066								8,983			
697080213	KANSAS CITY	KS		06/26/2013		405,478								37,763			
697080259	MISSION	KS		12/01/2017		1,036,584								32,807			
697000200	OVERLAND PARK	KS		07/26/2012		190,166								27,950			
697080243	FORT WRIGHT	KY		10/20/2016		1,025,918								19,079			
697080244	LEXINGTON	KY		12/01/2016		798,901								41,382			
697080283	SILVER SPRING	MD		12/19/2019		3,495,862								23,761			
697000210	CENTER LINE	MI		03/27/2013		1,490,521								9,104			
697080299	COMMERCE TOWNSHIP	MI		07/27/2021		1,595,917								12,942			
697080262	FORT GRATIOT TOWNSHIP	MI		03/28/2018		1,487,819								22,508			
697080277	MADISON HEIGHTS	MI		10/15/2019		724,512								17,433			
697080226	MINNEAPOLIS	MN		02/05/2015		496,079								26,939			
697080294	MINNETONKA	MN		04/06/2020		1,858,452								17,030			
697080271	ST PAUL	MN		11/01/2018		1,478,089								21,725			
697080185	CHARLOTTE	NC		08/01/2006		949,157								12,297			
697080233	FARGO	ND		09/01/2015		1,129,471								23,655			
697081068	AVENEL	NJ		04/26/2006		1,391,941								11,844			
697080272	CRANBURY	NJ		11/06/2018		2,461,680								65,069			
697000072	WALL TWSP	NJ		11/05/1992		1,456,662								10,514			
697080297	ALBUQUERQUE	NM		07/13/2021		1,181,305								13,906			
697080247	HENDERSON	NV		01/27/2017		2,153,625								24,955			
697080211	LAS VEGAS	NV		05/14/2013		449,315								43,433			
697000231	BROOKLYN	NY		12/11/2014		937,282								12,147			
697080263	BROOKLYN	NY		04/25/2018		580,949								16,704			
697080273	BROOKLYN	NY		03/09/2020		1,497,481								23,032			
697080301	CINCINNATI	OH		04/27/2022		1,130,949								12,754			
697000292	LORAIN	OH		03/19/2020		1,166,759								26,478			
697080267	MASON	OH		06/11/2018		1,452,006								13,956			
697080240	WEST CHESTER	OH		09/01/2016		815,387								39,849			
697080258	HILLSBORO	OR		09/27/2017		2,635,802								27,841			
697080295	PORTLAND	OR		06/29/2020		1,983,473								10,105			
697080274	WILSONVILLE	OR		06/25/2019		1,668,585								14,986			
697080264	CORAOPOLIS	PA		04/30/2018		1,196,210								8,015			
697080265	CORAOPOLIS	PA		04/30/2018		1,196,210								8,015			
697000266	PHILADELPHIA CITY	PA		05/22/2018		1,448,348								22,001			
697080217	PHILADELPHIA CITY	PA		11/20/2013		1,176,992								10,755			

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												
697081025	PLYMOUTH MEETING	PA		05/03/2001		1,043,865								33,913			
697080180	BRENTWOOD	TN		08/14/2006		1,760,959								11,420			
697000260	AUSTIN	TX		02/07/2018		1,963,661								20,313			
697080249	AUSTIN	TX		04/27/2017		1,338,410								23,267			
697080285	HOUSTON	TX		12/12/2019		793,539								18,938			
697080254	SAN ANTONIO	TX		09/05/2017		795,749								25,679			
697080290	NORTH SALT LAKE	UT		02/18/2020		928,059								12,721			
697080239	HAMPTON CITY	VA		06/24/2016		283,771								22,068			
697080300	HAMPTON CITY	VA		02/24/2022		2,760,320								17,137			
697080306	NORFOLK CITY	VA		08/28/2024		2,931,539								14,516			
697080282	RICHMOND	VA		12/11/2019		2,187,228								31,129			
697080284	VIRGINIA BEACH	VA		12/12/2019		1,168,167								27,617			
697080293	KIRKLAND	WA		04/03/2020		1,771,534								11,451			
697080302	KIRKLAND	WA		05/19/2022		1,541,632								8,405			
697080268	LYNNWOOD	WA		08/02/2018		1,546,947								14,501			
697000257	MILL CREEK	WA		07/28/2017		1,686,445								18,283			
697000261	PASCO	WA		03/06/2018		1,452,329								51,414			
697080165	SEATTLE	WA		03/29/2005		2,185,287								14,728			
697080291	SEATTLE	WA		03/23/2020		1,310,905								11,836			
0299999. Mortgages with partial repayments						115,871,795								1,834,865			
0599999 - Totals						117,060,582							928,831	2,763,696			

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 Admini-strative Symbol
25470D-CX-5	DISCOVERY COMMUNICATIONS LLC SR UNSECURED 5.3% 5/15/2049	06/01/2026	Tax Free Exchange		3,013,107	2,500,000	5,888	3.B FE
68233J-DC-5	ONCOR ELECTRIC DELIVERY COMPANY SR SECURED 5.35% 4/1/2035	03/03/2026	Tax Free Exchange		(61,013)		61,013	1.F FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					2,952,094	2,500,000	66,901	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					2,952,094	2,500,000	66,901	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					2,952,094	2,500,000	66,901	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					2,952,094	2,500,000	66,901	XXX
1889999999. Total - asset-backed securities (unaffiliated)								XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3								XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities								XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,952,094	2,500,000	66,901	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					2,952,094	XXX	66,901	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
..544435-C3-2	LOS ANGELES CA ARPT REV BOND 6.582% 5/15/2039	05/15/2026	Call 100.0000		120,001	120,002	120,002	119,995						120,000				3,949	05/15/2039	1.D FE
..592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON REV BOND 4.053% 7/1/2026	05/04/2026	Call 100.0000		700,000	700,000	700,000	700,000						700,000				23,195	07/01/2026	1.F FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					820,001	820,002	820,002	819,995						820,000				27,144	XXX	XXX
..25470D-BU-2	DISCOVERY COMMUNICATIONS LLC SR UNSECURED 5.3% 5/15/2049	06/01/2026	Tax Free Exchange		3,013,107	2,500,000	3,025,890	3,019,020		(5,909)		(5,909)		3,013,107				72,139	05/15/2049	3.B FE
..29103D-AJ-5	EMERA US FINANCE SR UNSECURED 3.55% 6/15/2026	06/15/2026	Maturity		1,000,000	1,000,000	952,970	996,819		3,181		3,181		1,000,000				17,750	06/15/2026	2.C FE
..436440-AP-6	HOLOGIC INC SR UNSECURED 3.25% 2/15/2029	04/08/2026	Call 100.0000		818,000	818,000	813,566	816,057		160		160		816,217		1,783	1,783	17,206	02/15/2029	3.B FE
..50077L-AD-8	KRAFT HEINZ FOODS SR UNSECURED 3% 6/2/2026	06/01/2026	Maturity		3,000,000	3,000,000	2,952,060	2,996,758		3,242		3,242		3,000,000				45,000	06/01/2026	2.B FE
..731020-AA-4	POLAR TANKERS INC SR UNSECURED 5.951% 5/10/2037	05/10/2026	Redemption 100.0000		15,547	15,547	13,220	14,490		1,056		1,056		15,547				463	05/10/2037	1.F FE
..958254-AF-1	WESTERN GAS PARTNERS SR UNSECURED 4.65% 7/1/2026	04/01/2026	Call 100.0000		820,000	820,000	796,359	818,125		937		937		819,063		937	937	28,598	07/01/2026	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					8,666,654	8,153,547	8,554,065	8,661,269		2,667		2,667		8,663,934		2,720	2,720	181,156	XXX	XXX
..126650-AW-0	CVS PT TRUST CTL 5.298% 1/11/2027	06/10/2026	Redemption 100.0000		53,038	53,038	48,554	52,655		383		383		53,038				1,171	01/11/2027	2.B FE
..126650-BP-4	CVS PT TRUST CTL 6.036% 12/10/2028	06/10/2026	Redemption 100.0000		130,701	130,701	129,269	130,396		305		305		130,701				3,289	12/10/2028	2.B FE
..126659-AA-9	CVS PT TRUST CTL 8.353% 7/10/2031	06/10/2026	Redemption 100.0000		112,763	112,763	118,415	114,515		(1,752)		(1,752)		112,763				3,928	07/10/2031	2.C FE
..31953*-AL-6	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		55,908	55,908	55,908	55,908						55,908				1,666	10/15/2027	1.B
..31953*-AM-4	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		5,291	5,291	5,291	5,291						5,291				158	10/15/2027	1.B
..31953*-AN-2	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		34,412	34,412	34,412	34,412						34,412				1,022	10/15/2027	1.B
..31953*-AP-7	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		14,167	14,167	14,167	14,167						14,167				422	10/15/2027	1.B
..31953*-AQ-5	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		18,803	18,803	18,803	18,803						18,803				560	10/15/2027	1.B
..31953*-AR-3	BURLINGTON NO SF PTC ETC 5.96% 12/13/2027	05/15/2026	Redemption 100.0000		16,269	16,269	16,269	16,269						16,269				485	12/13/2027	1.B
..90783X-AA-9	UNION PACIFIC RR PTC ETC 6.176% 1/2/2031	04/22/2026	Redemption 100.0000		240,086	240,086	240,086	240,086						240,086				23,248	01/02/2031	1.D FE
..91845#-AA-2	VZ CTL PTC 3.81% 5/15/2035	06/15/2026	Redemption 100.0000		36,005	36,005	36,005	36,005						36,005				573	05/15/2035	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					717,443	717,443	717,179	718,507		(1,064)		(1,064)		717,443				36,522	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					10,204,098	9,690,992	10,091,246	10,199,771		1,603		1,603		10,201,377		2,720	2,720	244,822	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					10,204,098	9,690,992	10,091,246	10,199,771		1,603		1,603		10,201,377		2,720	2,720	244,822	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					10,204,098	9,690,992	10,091,246	10,199,771		1,603		1,603		10,201,377		2,720	2,720	244,822	XXX	XXX
..36202F-DW-3	GNMA 4.5% MBS 30YR POOL 4617 1/20/2040	06/01/2026	Paydown		9,100	9,100	9,218	9,191		(87)		(87)		9,101				173	01/20/2040	1.A
..36202F-EH-5	GNMA 4.5% MBS 30YR POOL 4636 2/20/2040	06/01/2026	Paydown		49,259	49,259	50,010	49,838		(579)		(579)		49,259				936	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)					58,359	58,359	59,228	59,029		(666)		(666)		58,360				1,109	XXX	XXX
..38378B-8E-2	GNMA 2013-92 AQ CMBS PROJ 2.76% 12/16/2053	06/01/2026	Paydown		6,019	6,019	5,798	5,943		76		76		6,019				69	12/16/2053	1.A
..38378B-8V-4	GNMA SERIES 2013-92 BJ CMBS PROJ 2.76% 12/16/2053	06/01/2026	Paydown		3,713	3,713	3,716	3,711		2		2		3,713				43	12/16/2053	1.A
..38378K-MP-1	GNMA SERIES 2013-65 A CMBS PROJ 2.3% 11/16/2045	06/01/2026	Paydown		27,570	27,570	28,216	27,729		(159)		(159)		27,570				264	11/16/2045	1.A
..38378N-D5-9	GNMA SERIES 2014-29 DC CMBS PROJ 3.496% 1/16/2048	06/01/2026	Paydown		62,946	62,946	60,974	62,510		436		436		62,946				1,081	01/16/2048	1.A
..38378X-5B-3	GNMA SERIES 2015-9 A CMBS PROJ 2.9% 2/16/2049	06/01/2026	Paydown		6,492	6,492	6,664	6,563		(72)		(72)		6,492				78	02/16/2049	1.A
..38378X-K3-4	GNMA SERIES 2014-179 B CMBS PROJ 3.576% 2/16/2046	06/01/2026	Paydown		5,144	5,144	5,236	5,152		(8)		(8)		5,144				77	02/16/2046	1.A
..38378X-LS-8	GNMA SERIES 2014-125 B CMBS PROJ 2.9% 11/16/2054	06/01/2026	Paydown		80,802	80,802	74,540	79,269		1,534		1,534		80,802				976	11/16/2054	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
..38379K-FY-9	GNMA SERIES 2015-32 A CMBS PROJ 2.75% 9/16/2049	06/01/2026	Paydown		10,776	10,776	10,942	10,849		(73)		(73)		10,776				123	09/16/2049	1.A
..38379R-UX-9	GNMA SERIES 2017-64 AK CMBS PROJ 2.5% 11/16/2057	06/01/2026	Paydown		3,533	3,533	3,383	3,409		124		124		3,533				37	11/16/2057	1.A
..38379U-XT-8	GNMA SERIES 2016-97 A CMBS PROJ 2.5% 7/16/2056	06/01/2026	Paydown		8,199	8,199	8,294	8,273		(74)		(74)		8,199				85	07/16/2056	1.A
..38379Y-6L-7	GNMA SERIES 2016-125 DA CMBS PROJ 2.15% 12/16/2047	06/01/2026	Paydown		11,558	11,558	11,551	11,549		9		9		11,558				104	12/16/2047	1.A
..38380J-YB-8	GNMA SERIES 2018-52 AB CMBS PROJ 2.8 % 7/16/2060	06/01/2026	Paydown		2,352	2,352	2,244	2,272		80		80		2,352				27	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)					229,104	229,104	221,558	227,229		1,875		1,875		229,104				2,964	XXX	XXX
..31283H-J8-9	FHLMC 6.5% MBS 30YR POOL G01187 9/1/2030	06/01/2026	Paydown		489	489	485	486		2		2		489				13	09/01/2030	1.A
..31288F-YP-3	FHLMC 5.5% MBS 30yr Pool C77018 3/1/2033	06/01/2026	Paydown		3,515	3,515	3,597	3,558		(44)		(44)		3,515				80	03/01/2033	1.A
..3128MJ-VM-9	FHLMC 3% MBS 30yr Pool G08619 12/1/2044	06/01/2026	Paydown		58,898	58,898	59,681	59,574		(676)		(676)		58,898				750	12/01/2044	1.A
..3128MJ-YT-1	FHLMC 3% MBS 30yr POOL FG G08721 9/1/2046	06/01/2026	Paydown		36,138	36,138	37,623	37,466		(1,328)		(1,328)		36,138				448	09/01/2046	1.A
..31292G-5P-7	FHLMC 7.5% MBS 30YR POOL C00854 7/1/2029	06/01/2026	Paydown																07/01/2029	1.A
..31292G-SM-9	FHLMC 7.5% MBS 30YR POOL C00524 6/1/2027	06/01/2026	Paydown		71	71	72	71						71				2	06/01/2027	1.A
..31292G-ST-4	FHLMC 7.5% MBS 30YR POOL C00530 7/1/2027	06/01/2026	Paydown		96	96	97	96						96				3	07/01/2027	1.A
..31292G-T6-3	FHLMC 6.5% MBS 30YR POOL C00573 12/1/2027	06/01/2026	Paydown		130	130	129	129		1		1		130				4	12/01/2027	1.A
..31292H-Q4-9	FHLMC 6.5% MBS 30yr Pool C01375 7/1/2032	06/01/2026	Paydown		1,479	1,479	1,534	1,510		(31)		(31)		1,479				39	07/01/2032	1.A
..31292L-4F-9	FHLMC 3% MBS 30yr Pool C04422 12/1/2042	06/01/2026	Paydown		35,121	35,121	35,259	35,220		(99)		(99)		35,121				439	12/01/2042	1.A
..31292L-XG-5	FHLMC 3% MBS 30YR POOL C04279 10/1/2042	06/01/2026	Paydown		20,115	20,115	21,068	20,862		(746)		(746)		20,115				250	10/01/2042	1.A
..312938-K5-1	FHLMC 4.5% MBS 30YR POOL A90316 12/1/2039	06/01/2026	Paydown		3,603	3,603	3,675	3,662		(58)		(58)		3,603				65	12/01/2039	1.A
..312941-2G-1	FHLMC 4.5% MBS 30yr Pool A93475 8/1/2040	06/01/2026	Paydown		3,004	3,004	3,064	3,052		(48)		(48)		3,004				56	08/01/2040	1.A
..312942-NM-3	FHLMC 4.5% MBS 30YR POOL A93996 9/1/2040	06/01/2026	Paydown		27,119	27,119	27,619	27,525		(406)		(406)		27,119				494	09/01/2040	1.A
..3132DQ-Y7-5	FHLMC 6% MBS 30 YEAR SD3434 7/1/2053	06/01/2026	Paydown		227,225	227,225	224,988	225,017		2,208		2,208		227,225				5,303	07/01/2053	1.A
..3132DW-BY-8	FHLMC 2% MBS 30 YR POOL SD8155 7/1/2051	06/01/2026	Paydown		1,028,421	1,028,421	1,039,308	1,038,069		(9,648)		(9,648)		1,028,421				8,659	07/01/2051	1.A
..3132DW-E6-6	FHLMC 4.5% MBS 30yr POOL FR SD8257 10/1/2052	06/01/2026	Paydown		208,775	208,775	200,000	200,144		8,632		8,632		208,775				3,944	10/01/2052	1.A
..3132GR-DK-4	FHLMC 3.5% MBS 30yr Pool Q06106 2/1/2042	06/01/2026	Paydown		25,941	25,941	27,092	26,820		(880)		(880)		25,941				378	02/01/2042	1.A
..3132GV-MY-5	FHLMC 3% MBS 30yr Pool Q09975 7/1/2042	06/01/2026	Paydown		23,705	23,705	24,557	24,379		(674)		(674)		23,705				295	07/01/2042	1.A
..3132H7-CA-0	FHLMC 3.5% MBS Other Pool U99064 5/1/2043	06/01/2026	Paydown		37,027	37,027	37,053	37,039		(12)		(12)		37,027				466	08/01/2043	1.A
..3132HB-P8-2	FHLMC 4% MBS OTHER POOL U91447 5/1/2043	06/01/2026	Paydown		22,099	22,099	22,750	22,626		(527)		(527)		22,099				408	05/01/2043	1.A
..3132HX-D4-6	FHLMC 3.5% MBS Other Pool U62123 2/1/2043	06/01/2026	Paydown		20,924	20,924	20,960	20,948		(24)		(24)		20,924				307	02/01/2043	1.A
..3132J6-PP-3	FHLMC 3% MBS 30YR POOL Q15429 2/1/2043	06/01/2026	Paydown		28,088	28,088	28,867	28,690		(602)		(602)		28,088				344	02/01/2043	1.A
..3132WF-4C-0	FHLMC 3% MBS 30yr POOL FG Q42618 8/1/2046	06/01/2026	Paydown		8,847	8,847	9,195	9,156		(309)		(309)		8,847				111	08/01/2046	1.A
..3132XS-EH-9	FHLMC 3.5% MBS 30yr POOL FG Q50135 8/1/2047	06/01/2026	Paydown		32,092	32,092	32,954	32,890		(798)		(798)		32,092				476	08/01/2047	1.A
..31335B-XT-8	FHLMC 3.5% MBS 30yr POOL FG G15901 5/1/2043	06/01/2026	Paydown		13,811	13,811	13,988	13,969		(158)		(158)		13,811				202	05/01/2043	1.A
..3133KM-PK-5	FHLMC 2.5% MBS 30 YR POOL FR RA5826 9/1/2051	06/01/2026	Paydown		554,878	554,878	568,490	567,304		(12,426)		(12,426)		554,878				6,371	09/01/2051	1.A
..3133KN-7C-1	FHLMC 3.5% MBS 30yr POOL FR RA7191 4/1/2052	06/01/2026	Paydown		360,846	360,846	349,119	349,765		11,081		11,081		360,846				5,080	04/01/2052	1.A
..3133TE-NQ-3	FHLMC 6.5% CMO 2074 Z 7/15/2028	06/01/2026	Paydown		2,716	2,716	2,586	2,682		34		34		2,716				74	07/15/2028	1.A
..3136B5-MK-8	FNMA 2019-31 CF CMO 4.439% 7/25/2049	06/25/2026	Paydown		134,031	134,031	133,864	133,892		139		139		134,031				2,236	07/25/2049	1.A
..3136B5-P3-3	FNMA 2019-51 CMO 4.439% 9/25/2049	06/25/2026	Paydown		61,953	61,953	62,282	62,257		(303)		(303)		61,953				1,265	09/25/2049	1.A
..31371F-SJ-2	FNMA 7.5% MBS 30YR POOL 250821 2/1/2027	06/01/2026	Paydown		39	39	39	39						39				1	02/01/2027	1.A
..31371G-Z9-4	FNMA 7% MBS 30YR POOL 251968 9/1/2028	06/01/2026	Paydown		247	247	246	246		1		1		247				7	09/01/2028	1.A
..31371H-DU-9	FNMA 6% MBS OTHER POOL 252215 11/1/2028	06/01/2026	Paydown		554	554	545	549		5		5		554				12	11/01/2028	1.A
..31371J-BD-5	FNMA 7% MBS 30yr Pool 253036 2/1/2030	06/01/2026	Paydown		165	165	159	162		3		3		165				5	02/01/2030	1.A
..31374F-YK-9	FNMA 7% MBS 30YR POOL 313114 10/1/2026	06/01/2026	Paydown		43	43	42	42						43				1	10/01/2026	1.A
..31377B-XH-3	FNMA 7% MBS 30YR POOL 372480 2/1/2027	06/01/2026	Paydown		75	75	73	75		1		1		75				2	02/01/2027	1.A
..3137FP-CV-5	FHLMC 4917 FA CMO 4.439% 11/25/2049	06/25/2026	Paydown		19,856	19,856	19,825	19,831		25		25		19,856				354	10/25/2049	1.A
..3137FV-DH-2	FHLMC 5004 FQ CMO 4.289% 7/25/2050	06/25/2026	Paydown		347,153	347,153	347,153	347,153						347,153				5,989	07/25/2050	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
..31380R-MS-1	FNMA 6.5% MBS 30YR POOL 447769 2/1/2029	06/01/2026	Paydown		263	263	261	262		1		1		263				7	02/01/2029	1.A
..31380U-JP-4	FNMA 6.5% MBS 30YR POOL 450370 1/1/2029	06/01/2026	Paydown		195	195	196	195						195				5	01/01/2029	1.A
..31382R-NZ-2	FNMA 6.5% MBS 30yr Pool 490108 3/1/2029	06/01/2026	Paydown		1,552	1,552	1,545	1,545		7		7		1,552				42	03/01/2029	1.A
..31384V-P4-8	FNMA 7.5% MBS 30YR POOL 535143 2/1/2030	06/01/2026	Paydown		190	190	186	188		2		2		190				6	02/01/2030	1.A
..31384V-RN-4	FNMA 7.5% MBS 30YR POOL 535193 3/1/2030	06/01/2026	Paydown		87	87	86	87		1		1		87				3	03/01/2030	1.A
..31385P-H5-6	FNMA 6.5% MBS 30YR POOL 548452 12/1/2028	06/01/2026	Paydown		151	151	151	151		1		1		151				4	12/01/2028	1.A
..31385W-V3-0	FNMA 6% MBS 30YR POOL 555134 12/1/2032	06/01/2026	Paydown		11,141	11,141	11,460	11,292		(151)		(151)		11,141				280	12/01/2032	1.A
..3138AV-U3-7	FNMA 3.5% MBS 30YR POOL AJ4201 12/1/2041	06/01/2026	Paydown		27,870	27,870	28,458	28,350		(480)		(480)		27,870				463	12/01/2041	1.A
..3138EK-MZ-5	FNMA 3.5% MBS 30YR POOL AL3075 2/1/2043	06/01/2026	Paydown		12,122	12,122	12,111	12,108		14		14		12,122				176	02/01/2043	1.A
..3138WJ-Q9-2	FNMA 3% MBS 30yr POOL FN AS8579 12/1/2046	06/01/2026	Paydown		26,940	26,940	27,079	27,059		(119)		(119)		26,940				329	12/01/2046	1.A
..3138WP-G2-4	FNMA 3% MBS 30yr Pool AT2016 4/1/2043	06/01/2026	Paydown		44,791	44,791	44,367	44,425		365		365		44,791				554	04/01/2043	1.A
..3138WU-4T-7	FNMA 3.5% MBS 30yr POOL FN AT7133 6/1/2043	06/01/2026	Paydown		19,127	19,127	19,889	19,778		(651)		(651)		19,127				281	06/01/2043	1.A
..3138X0-AY-4	FNMA 3.5% MBS OTHER POOL AU0922 7/1/2043	06/01/2026	Paydown		28,591	28,591	28,812	28,755		(164)		(164)		28,591				414	07/01/2043	1.A
..31391U-PT-6	FNMA 6% MBS 30YR POOL 677334 1/1/2033	06/01/2026	Paydown		1,737	1,737	1,804	1,773		(36)		(36)		1,737				43	01/01/2033	1.A
..31400H-WF-6	FNMA 6% MBS 30YR POOL 688346 3/1/2033	06/01/2026	Paydown		4,481	4,481	4,664	4,568		(87)		(87)		4,481				112	03/01/2033	1.A
..31407M-EZ-4	FNMA 6.705% MBS ARM POOL 834552 8/1/2035	06/01/2026	Paydown		2,711	2,711	2,717	2,712		(2)		(2)		2,711				62	08/01/2035	1.A
..3140HC-CG-9	FNMA 4% MBS 30YR POOL FN BJ9970 5/1/2048	06/01/2026	Paydown		41,047	41,047	41,839	41,804		(758)		(758)		41,047				685	05/01/2048	1.A
..3140HM-N2-6	FNMA 4% MBS 30YR POOL FN BK7608 9/1/2048	06/01/2026	Paydown		27,129	27,129	27,095	27,093		36		36		27,129				459	09/01/2048	1.A
..3140KS-JV-0	FNMA 2.5% MBS 30 YR POOL FN BQ6575 9/1/2051	06/01/2026	Paydown		254,511	254,511	260,734	260,245		(5,734)		(5,734)		254,511				2,777	09/01/2051	1.A
..3140LY-Y7-2	FNMA 2% MBS 30 YR POOL FR BT9733 10/1/2051	06/01/2026	Paydown		516,070	516,070	515,263	515,273		796		796		516,070				4,334	10/01/2051	1.A
..3140XR-Y5-8	FNMA 4% MBS 30yr POOL FN FS9731 10/1/2052	06/01/2026	Paydown		329,467	329,467	307,125	307,400		22,067		22,067		329,467				5,478	10/01/2052	1.A
..3140Y7-WY-0	FNMA 5% MBS 30yr POOL FN CC1562 11/1/2055	06/01/2026	Paydown		60,834	60,834	60,654	60,653		181		181		60,834				1,271	11/01/2055	1.A
..31417H-BX-1	FNMA 3.5% MBS 30YR POOL AB9953 7/1/2043	06/01/2026	Paydown		44,637	44,637	45,307	45,148		(511)		(511)		44,637				664	07/01/2043	1.A
..31417H-CS-1	FNMA 3.5% MBS OTHER POOL AB9980 7/1/2043	06/01/2026	Paydown		91,716	91,716	91,071	91,141		575		575		91,716				1,347	07/01/2043	1.A
..31418C-4F-8	FNMA 4% MBS 30YR POOL MA3521 11/1/2048	06/01/2026	Paydown		21,523	21,523	21,942	21,920		(397)		(397)		21,523				366	11/01/2048	1.A
..31418C-PE-8	FNMA 3.5% MBS 30 YR POOL FN MA3120 9/1/2047	06/01/2026	Paydown		15,845	15,845	16,378	16,341		(496)		(496)		15,845				234	09/01/2047	1.A
..31418C-XN-9	FNMA 4% MBS 30YR POOL MA3384 6/1/2048	06/01/2026	Paydown		22,299	22,299	22,744	22,725		(426)		(426)		22,299				379	06/01/2048	1.A
..31418D-QH-8	FNMA 2.5% MBS 30YR POOL 4055 6/1/2050	06/01/2026	Paydown		247,419	247,419	257,065	256,494		(9,075)		(9,075)		247,419				2,604	06/01/2050	1.A
..31419A-4N-4	FNMA 3.5% MBS 30YR POOL AE0828 2/1/2041	06/01/2026	Paydown		21,255	21,255	21,753	21,643		(388)		(388)		21,255				309	02/01/2041	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)					5,224,990	5,224,990	5,232,794	5,228,083		(3,094)		(3,094)		5,224,990				68,621	XXX	XXX
..00040D-AC-7	ADMT 2026-NQM1 A1 CMO 4.912% 2/25/2071	06/01/2026	Paydown		100,067	100,067	100,067							100,067				1,673	02/25/2071	1.A FE
..00250E-AC-0	ADMT 2025-NQM2 A1 CMO 5.79% 6/25/2070	06/01/2026	Paydown		93,219	93,219	93,218	93,169		50		50		93,219				2,155	06/25/2070	1.A
..04285A-AA-3	ARRW 2019-2 A1 CMO 2.962% 10/25/2048	06/01/2026	Paydown		67,035	67,035	67,034	66,968		67		67		67,035				853	10/25/2048	1.A
..12062B-AA-3	BHLD 2019-3 A1 CMO 3.724% 11/25/2059	05/01/2026	Paydown		130,655	130,655	130,653	130,372		284		284		130,655				1,876	11/25/2059	1.A
..12596S-AA-1	COOPR 2025-CES1 A1A CMO 5.654% 5/25/2060	06/01/2026	Paydown		549,395	549,395	549,394	549,015		381		381		549,395				12,998	05/25/2060	1.A
..12596X-AA-0	CSMC 2019-AFC1 A1 CMO 3.573% 7/25/2049	06/01/2026	Paydown		59,152	59,152	59,078	59,044		108		108		59,152				858	07/25/2049	1.A
..12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3% 5/25/2043	06/01/2026	Paydown		2,348	2,348	2,378	2,363		(15)		(15)		2,348				29	05/25/2043	1.A
..161630-AS-7	CHASE 2007-A1 6A1 CMO 5.9% 2/25/2037	06/01/2026	Paydown		939	939	806	839		100		100		939				23	02/25/2037	1.A FM
..17307G-CK-2	CMLTI 2003-1 WA2 CMO 6.5% 6/25/2031	06/01/2026	Paydown		572	572	539	559		13		13		572				16	06/25/2031	1.A FM
..17323T-AC-4	CMLTI 2015-RP2 A CMO 4.25% 1/25/2053	06/01/2026	Paydown		4,094	4,094	4,185	4,138		(44)		(44)		4,094				67	01/25/2053	1.A
..17328J-AA-5	CMLTI 2020-EXP1 A1A CMO 1.804% 5/25/2060	06/01/2026	Paydown		43,521	43,521	43,520	43,483		38		38		43,521				377	05/25/2060	1.A
..24381J-AA-5	DRMT 2021-4 A1 CMO 1.931% 11/25/2066	06/01/2026	Paydown		290,493	290,493	290,492	290,414		80		80		290,493				2,314	11/25/2066	1.A FE
..24382J-AA-4	DRMT 2022-1 A1 CMO 2.205% 1/25/2067	06/01/2026	Paydown		131,391	131,391	131,349	131,304		87		87		131,391				1,209	01/25/2067	1.A
..362341-FR-5	GSR 2005-AR4 6A1 CMO 5.513% 7/25/2035	06/01/2026	Paydown		723	723	673	685		38		38		723				15	07/25/2035	1.A FM
..36259W-AA-9	GSMBS 2020-NQM1 A1 CMO 1.382% 9/27/2060	06/01/2026	Paydown		37,778	37,778	37,777	37,756		22		22		37,778				222	09/27/2060	1.A
..41161P-SK-0	HVMLT 2005-9 2A1A CMO 4.526% 6/20/2035	06/22/2026	Paydown		972	972	953	957		14		14		972				17	06/20/2035	1.E FM
..59020U-LR-4	MLMI 2004-A4 A2 CMO 5.106% 8/25/2034	06/01/2026	Paydown		5,607	5,607	5,061	5,227		380		380		5,607				117	08/25/2034	1.A FM
..617941-AA-7	MSRM 2025-NQM2 A1 CMO 5.627% 1/25/2070	06/01/2026	Paydown		203,597	203,597	203,593	203,469		128		128		203,597				4,685	01/25/2070	1.A
..64829K-BV-1	NRZT 2017-2A A3 CMO 4% 3/25/2057	06/01/2026	Paydown		19,806	19,806	20,596	20,248		(442)		(442)		19,806				325	03/25/2057	1.A
..64829L-AA-6	NRZT 2016-4A A1 CMO 3.75% 11/25/2056	06/01/2026	Paydown		7,597	7,597	7,827	7,722		(125)		(125)		7,597				120	11/25/2056	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
..74160M-DK-5	PRIME 2004-CL1 1A1 CMO 6% 2/25/2034	06/01/2026	Paydown		829	829	763	788		41		41		829				21	02/25/2034	2.C FM
..81880N-AC-8	SGR 2025-1 A1 HELOC 5.098% 12/25/2065	06/01/2026	Paydown		234,377	234,377	234,377	234,375		2		2		234,377				5,333	12/25/2065	1.A FE
..86359B-WR-8	SARM 2004-8 5A6 CMO 4.634% 7/25/2034	06/01/2026	Paydown		4,779	4,779	4,654	4,736		43		43		4,779				92	07/25/2034	1.A FM
..925380-AA-8	VERUS 2021-7 A1 CMO 2.829% 10/25/2066	06/01/2026	Paydown		281,797	281,797	281,793	281,726		71		71		281,797				3,462	10/25/2066	1.A
..92922F-4M-7	WAMU 2005-AR13 A1A1 CMO 4.426% 10/25/2045	06/25/2026	Paydown		14,764	14,764	12,328	13,552		1,212		1,212		14,764				261	10/25/2045	1.A FM
..939336-X6-5	WAMU 2005-AR1 A2A1 CMO 4.526% 1/25/2045	06/25/2026	Paydown		628	628	626	627		1		1		628				12	01/25/2045	1.C FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					2,286,135	2,286,135	2,283,734	2,183,536		2,534		2,534		2,286,135				39,130	XXX	XXX
..05551V-BJ-1	BBCMS 2021-C10 A5 CMBS 2.492% 7/15/2054	06/01/2026	Paydown		63,686	63,686	63,338	63,498		188		188		63,686				682	07/15/2054	1.A
..060352-AE-1	BANK 2017-BNK6 A4 CMBS 3.254% 7/15/2060	06/01/2026	Paydown		148,447	148,447	149,920	148,423		24		24		148,447				1,933	07/15/2060	1.A
..12652D-AT-6	CSAIL 2018-CX11 A4 CMBS 3.766% 4/15/2051	06/01/2026	Paydown		33,451	33,451	33,786	33,449		2		2		33,451				630	04/15/2051	1.A
..17325D-AD-5	CGCMT 2016-P5 A4 CMBS 2.941% 10/10/2049	06/01/2026	Paydown		761,948	761,948	784,779	763,120		(1,173)		(1,173)		761,948				10,346	10/10/2049	1.A
..17326C-AY-0	CGCMT 2017-B1 A3 CMBS 3.197% 8/15/2050	06/01/2026	Paydown		169,125	169,125	170,805	169,139		(14)		(14)		169,125				2,563	08/15/2050	1.A
..36251P-AC-8	GSMS 2016-GS3 A3 CMBS 2.592% 10/10/2049	06/01/2026	Paydown		533,497	533,497	538,793	533,392		105		105		533,497				6,655	10/10/2049	1.A
..36252H-AC-5	GSMS 2017-GS5 A3 CMBS 3.409% 3/10/2050	06/01/2026	Paydown		1,081,933	1,081,933	1,092,707	1,081,956		(23)		(23)		1,081,933				18,442	03/10/2050	1.A
..46590R-AD-1	JPMCC 2016-JP3 A4 CMBS 2.627% 8/15/2049	05/01/2026	Paydown		463,091	463,091	467,720	462,823		269		269		463,091				4,314	08/15/2049	1.A
..46590T-AD-7	JPMDB 2017-C5 A4 CMBS 3.414% 3/15/2050	04/01/2026	Paydown		59,128	59,128	59,719	59,104		24		24		59,128				673	03/15/2050	1.A
..46643P-BE-9	JPMBB 2014-C25 A5 CMBS 3.672% 11/15/2047	06/01/2026	Paydown		21,785	21,785	22,438	21,757		28		28		21,785				322	11/15/2047	1.A
..46645U-AS-6	JPMCC 2016-JP4 A3 CMBS 3.393% 12/15/2049	06/01/2026	Paydown		1,217,346	1,217,346	1,229,518	1,216,442		904		904		1,217,346				17,398	12/15/2049	1.A
..46646G-AA-5	JPMCC 2016-NINE A CMBS 2.854% 10/6/2038	06/01/2026	Paydown		3,200,000	3,200,000	3,250,235	3,202,472		(2,472)		(2,472)		3,200,000				46,173	09/06/2038	1.A
..46646R-AH-6	JPMDB 2016-C4 A2 CMBS 2.882% 12/15/2049	06/01/2026	Paydown		1,198,811	1,198,811	1,210,792	1,198,233		578		578		1,198,811				15,755	12/15/2049	1.A
..46648K-AT-3	JPMDB 2017-C7 A4 CMBS 3.147% 10/15/2050	06/01/2026	Paydown		82,352	82,352	83,175	82,350		2		2		82,352				1,083	10/15/2050	1.A
..61690Y-BT-8	MSC 2016-BNK2 A3 CMBS 2.791% 11/15/2049	06/01/2026	Paydown		22,467	22,467	22,691	22,455		12		12		22,467				314	11/15/2049	1.A
..61691N-AD-7	MSC 2017-HR2 A3 CMBS 3.33% 12/15/2050	06/01/2026	Paydown		624	624	631	625						624				9	12/15/2050	1.A
..90276C-AD-3	UBSCM 2017-C2 A3 CMBS 3.225% 8/15/2050	06/01/2026	Paydown		118,944	118,944	120,127	118,946		(2)		(2)		118,944				1,641	08/15/2050	1.A
..90276T-AF-1	UBSCM 2017-C5 A4 CMBS 3.212% 11/15/2050	06/01/2026	Paydown		276,989	276,989	279,736	276,972		17		17		276,989				4,448	11/15/2050	1.A
..90276U-AW-1	UBSCM 2017-C6 A4 CMBS 3.32% 12/15/2050	05/01/2026	Paydown		6,672	6,672	6,738	6,673		(2)		(2)		6,672				92	12/15/2050	1.A
..95000M-BN-0	WFCM 2016-C36 A3 CMBS 2.807% 11/15/2059	06/01/2026	Paydown		533,081	533,081	538,409	532,811		269		269		533,081				6,438	11/15/2059	1.A
..95000X-AE-7	WFCM 2017-C39 A4 CMBS 3.157% 9/15/2050	06/01/2026	Paydown		21,491	21,491	21,706	21,494		(3)		(3)		21,491				284	09/15/2050	1.A
..95000Y-AX-3	WFCM 2017-C40 A3 CMBS 3.317% 10/15/2050	06/01/2026	Paydown		214,110	214,110	216,239	214,130		(20)		(20)		214,110				3,011	10/15/2050	1.A
..95001G-AD-5	WFCM 2017-C42 A3 CMBS 3.33% 12/15/2050	06/01/2026	Paydown		49,953	49,953	50,451	49,959		(5)		(5)		49,953				832	12/15/2050	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					10,278,931	10,278,931	10,414,453	10,280,223		(1,292)		(1,292)		10,278,931				144,038	XXX	XXX
..78448Y-AC-5	SMB 2021-A A2B ABS 1.59% 1/15/2053	06/15/2026	Paydown		246,867	246,867	229,432	236,016		10,851		10,851		246,867				1,628	01/15/2053	1.A FE
..78450F-AA-5	SMB 2022-A APT ABS 2.85% 11/16/2054	06/15/2026	Paydown		359,665	359,665	357,464	358,162		1,503		1,503		359,665				4,242	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)					606,532	606,532	586,896	594,178		12,354		12,354		606,532				5,870	XXX	XXX
..46616V-AA-8	321 HENDERSON RECEIVABLES LLC 12-1A A 4.210% 02/16/65	06/15/2026	Paydown		26,364	26,364	26,358	26,360		3		3		26,364				447	02/16/2065	1.A FE
..46616Y-AA-2	321 HENDERSON RECEIVABLES LLC 3.840% 10/15/59	06/15/2026	Paydown		24,374	24,374	24,972	24,581		(207)		(207)		24,374				460	10/15/2059	1.A FE
..46617A-AA-3	321 HENDERSON RECEIVABLES LLC 12-3A A 3.220% 09/15/65	06/15/2026	Paydown		9,448	9,448	8,881	9,117		331		331		9,448				120	09/15/2065	1.A FE
..46617T-AA-2	HENDR_14-1A 3.960% 03/15/63	06/15/2026	Paydown		14,842	14,842	15,056	14,977		(135)		(135)		14,842				251	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)					75,028	75,028	75,267	75,035		(8)		(8)		75,028				1,278	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					18,759,079	18,759,079	18,873,930	18,647,313		11,703		11,703		18,759,080				263,010	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					18,759,079	18,759,079	18,873,930	18,647,313		11,703		11,703		18,759,080				263,010	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					18,759,079	18,759,079	18,873,930	18,647,313		11,703		11,703		18,759,080				263,010	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
2009999999. Total - issuer credit obligations and asset-backed securities					28,963,177	28,450,071	28,965,176	28,847,084		13,306		13,306		28,960,457		2,720	2,720	507,832	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
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks						XXX													XXX	XXX
6009999999 - Totals					28,963,177	XXX	28,965,176	28,847,084		13,306		13,306		28,960,457		2,720	2,720	507,832	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			468		468	(7,944)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	11/02/2021	09/15/2028	15,000	97,500,000	6,500.00	5,771,250			27,706,348		27,706,348	7,719,130						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	03/16/2029	7,000	38,500,000	5,500.00	5,173,350			19,108,494		19,108,494	4,166,762						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	9,000.00	4,217,000			12,735,716		12,735,716	4,520,565						0001
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/20/2026	753,900	753,900	100.00	55,713			167,618		167,618	73,740						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/20/2026	729,800	729,800	101.00	79,037			277,227		277,227	91,386						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	1,129	7,119,023	6,305.60	602,056			1,366,553		1,366,553	477,460						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	798	5,031,869	6,305.60	425,545			965,907		965,907	337,478						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	111	699,922	6,305.60	59,192			134,355		134,355	46,942						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	122	678,326	5,560.05	79,910			238,027		238,027	62,753						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2026	846,800	846,800	100.00	62,579			168,480		168,480	77,070						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	757	4,853,407	6,411.37	403,526			857,335		857,335	297,526						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	636	4,077,631	6,411.37	339,026			720,298		720,298	249,969						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	700,900	700,900	101.00	76,608			258,065		258,065	91,154						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	127	719,370	5,664.33	85,042			237,589		237,589	63,586						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	837,700	837,700	100.00	58,220			143,685		143,685	69,125						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	822	5,478,104	6,664.36	456,664			764,780		764,780	282,124						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	406	2,705,730	6,664.36	225,554			377,738		377,738	139,346						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2024	09/21/2026	836,700	836,700	101.00	77,646			290,691		290,691	102,528						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	09/19/2024	09/21/2026	169	975,262	5,770.78	113,265			301,984		301,984	82,014						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	100.00	45,953			95,784		95,784	47,794						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	101.00	57,245			179,570		179,570	62,285						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	1,169	7,873,367	6,735.13	673,882			1,062,006		1,062,006	394,921						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	364	2,451,587	6,735.13	209,831			330,684		330,684	122,969						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	101.00	83,132			283,118		283,118	93,335						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	756	5,021,473	6,642.16	469,006			784,356		784,356	276,232						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 SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	722	4,795,640	6,642.16	447,913			749,081		749,081	263,809						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	158	944,232	5,976.15	119,170			260,561		260,561	73,471						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	138	916,618	6,642.16	85,612			143,176		143,176	50,423						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	100.00	105,330			243,195		243,195	112,552						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	101.00	80,585			283,645		283,645	90,845						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	100.00	61,082			136,083		136,083	68,214						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	6,834.50	520,656			828,462		828,462	307,820						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	6,834.50	455,431			724,677		724,677	269,258						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	123	840,644	6,834.50	70,374			111,979		111,979	41,606						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	103	610,352	5,925.75	81,885			177,423		177,423	48,667						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	100.00		63,117		114,696		114,696	51,579						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	101.00	81,939			272,777		272,777	92,006						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	1,118	7,598,889	6,796.86		666,651		1,104,739		1,104,739	438,088						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	737	5,009,286	6,796.86		439,465		728,258		728,258	288,793						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	128	782,045	6,109.73	98,499			203,590		203,590	59,195						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	106	647,631	6,109.73	81,570			168,598		168,598	49,021						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	100.00		53,417		76,821		76,821	23,405						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	101.00	73,030			220,069		220,069	79,101						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	6,861.89		408,057		650,191		650,191	242,134						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	6,861.89		301,901		481,043		481,043	179,142						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	103	706,775	6,861.89		63,203		100,706		100,706	37,503						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	107	663,998	6,205.59	83,427			164,497		164,497	48,783						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	101.00	71,253			229,464		229,464	78,628						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	100.00		59,597		107,290		107,290	47,693						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	546	3,607,144	6,606.49		351,336		667,527		667,527	316,191						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	369	2,437,795	6,606.49		237,441		451,131		451,131	213,690						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 SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	124	710,773	5,732.04	89,937			246,833		246,833	63,311						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	100.00		145,051		174,960		174,960	29,909						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	101.00	134,721			515,145		515,145	156,141						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	7,109.14		391,474		529,020		529,020	137,546						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	7,109.14		320,587		433,227		433,227	112,640						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	103	732,241	7,109.14		65,778		88,889		88,889	23,111						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	161	838,775	5,209.78	116,806			401,983		401,983	89,805						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	100.00		62,660		75,920		75,920	13,260						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	101.00	52,672			180,224		180,224	66,285						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	538	3,956,242	7,353.61		361,640		393,414		393,414	31,774						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	461	3,390,014	7,353.61		309,881		337,108		337,108	27,227						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	101.00	48,097			169,321		169,321	61,471						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	100.00		95,187		84,980		84,980	(10,207)						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	7,472.79		466,286		461,830		461,830	(4,456)						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	7,472.79		221,608		219,490		219,490	(2,118)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	106	638,917	6,027.52	81,098			192,601		192,601	52,848						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	101.00	66,538			169,326		169,326	67,480						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	111	706,921	6,368.66	87,329			172,758		172,758	51,754						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	101.00	63,255			149,010		149,010	62,007						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	101.00	66,300			147,203		147,203	64,290						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	100	673,100	6,731.00	82,378			133,472		133,472	43,863						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	101.00	72,062			142,495		142,495	64,202						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	129	865,407	6,708.58	115,545			182,965		182,965	58,492						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	101.00	87,875			183,348		183,348	77,732						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	101.00	88,282			175,917		175,917	79,636						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	116	800,729	6,902.84	100,210			151,112		151,112	50,628						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	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2028	978,300	978,300	101.00		106,439		181,791		181,791	75,352						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	128	878,698	6,864.83		113,630		174,808		174,808	61,178						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	101.00		78,829		114,892		114,892	36,063						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	101.00		117,306		182,125		182,125	64,819						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	108	720,635	6,672.55		99,512		168,951		168,951	69,439						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	101.00		134,545		161,453		161,453	26,908						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	127	911,889	7,180.23		120,903		157,004		157,004	36,101						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	101.00		104,901		123,543		123,543	18,642						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	101.00		89,680		82,831		82,831	(6,849)						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	5,000.00	7,132,500			24,189,224	^	24,189,224	4,815,850						0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										39,853,591	6,050,083		110,605,730	XXX	110,605,730	30,178,005					XXX	XXX
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2020	09/18/2026	10,000	33,000,000	3,300.00	6,678,000			12,375	^	12,375	(127,546)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2020	09/18/2026	7,500	25,125,000	3,350.00	5,025,000			9,492	^	9,492	(102,652)						0001
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	3,300.00	6,845,000			60,178	^	60,178	(143,252)						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	3,350.00	5,152,500			47,231	^	47,231	(112,979)						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	4,600.00	6,697,500			1,455,489	^	1,455,489	(425,878)						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	5,300.00	21,870,000			5,163,465	^	5,163,465	(1,436,465)						0001
0169999999. Subtotal - purchased options - hedging other - put options										52,268,000			6,748,230	XXX	6,748,230	(2,348,771)					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										92,121,591	6,050,083		117,353,960	XXX	117,353,960	27,829,234					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										39,853,591	6,050,083		110,605,730	XXX	110,605,730	30,178,005					XXX	XXX
0449999999. Total purchased options - put options										52,268,000			6,748,230	XXX	6,748,230	(2,348,771)					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										92,121,591	6,050,083		117,353,960	XXX	117,353,960	27,829,234					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	07/19/2024	07/20/2026	729,800	729,800	(116.50)	(27,368)			(164,743)		(164,743)	(77,864)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/20/2026	753,900	753,900	(109.00)	(20,958)			(100,671)		(100,671)	(57,326)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	111	762,914	(6,873.10)	(23,839)			(72,020)		(72,020)	(31,491)						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 SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	798	5,409,259	(6,778.52)	(205,703)			(591,872)		(591,872)	(250,039)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	1,129	7,706,340	(6,825.81)	(266,109)			(784,868)		(784,868)	(337,468)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	122	772,352	(6,330.75)	(31,488)			(144,371)		(144,371)	(50,802)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2026	846,800	846,800	(109.00)	(24,049)			(96,266)		(96,266)	(56,508)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	636	4,414,037	(6,940.31)	(147,756)			(399,107)		(399,107)	(169,393)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	757	5,217,411	(6,892.22)	(192,437)			(508,724)		(508,724)	(212,226)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	127	822,646	(6,477.53)	(32,194)			(136,129)		(136,129)	(48,516)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	700,900	700,900	(116.50)	(26,073)			(151,620)		(151,620)	(75,507)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	406	2,928,953	(7,214.17)	(99,233)			(181,935)		(181,935)	(81,734)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	822	5,888,964	(7,164.19)	(219,407)			(401,660)		(401,660)	(178,114)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2024	09/21/2026	836,700	836,700	(116.50)	(19,579)			(166,207)		(166,207)	(84,193)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/19/2024	09/21/2026	169	1,115,273	(6,599.25)	(41,618)			(167,374)		(167,374)	(60,372)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	837,700	837,700	(109.00)	(19,853)			(77,509)		(77,509)	(47,657)						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	(116.50)	(19,350)			(101,832)		(101,832)	(50,295)						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	(109.00)	(18,013)			(50,532)		(50,532)	(32,062)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	364	2,653,844	(7,290.78)	(95,073)			(161,370)		(161,370)	(73,533)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	1,169	8,463,864	(7,240.26)	(332,807)			(563,295)		(563,295)	(252,729)						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	(116.50)	(28,470)			(173,798)		(173,798)	(79,481)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	138	994,530	(7,206.74)	(41,990)			(77,933)		(77,933)	(33,981)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	158	1,079,789	(6,834.11)	(47,548)			(137,430)		(137,430)	(51,976)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	722	5,167,304	(7,156.93)	(235,898)			(435,679)		(435,679)	(186,474)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	756	5,460,853	(7,223.35)	(223,456)			(417,312)		(417,312)	(183,070)						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)			(142,794)		(142,794)	(85,060)						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	(116.50)	(27,823)			(180,858)		(180,858)	(79,149)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	123	912,098	(7,415.43)	(30,431)			(56,623)		(56,623)	(26,111)						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	(7,432.52)	(190,953)			(357,158)		(357,158)	(165,543)						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	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	910	6,701,395	(7,364.17)	(246,288)			(451,366)		(451,366)	(204,793)						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)			(75,868)		(75,868)	(48,572)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	103	697,977	(6,776.48)	(34,093)			(98,761)		(98,761)	(35,983)						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)			(146,108)		(146,108)	(73,909)						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)		(60,686)		(60,686)	(36,662)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	106	751,829	(7,092.73)	(27,637)			(79,279)		(79,279)	(32,490)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	128	909,806	(7,107.86)	(32,660)			(94,229)		(94,229)	(38,845)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	737	5,447,602	(7,391.59)		(193,058)		(388,529)		(388,529)	(195,471)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	1,118	8,187,807	(7,323.62)		(328,120)		(642,900)		(642,900)	(314,780)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	103	766,850	(7,445.15)		(29,218)		(55,530)		(55,530)	(26,312)						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	(7,462.31)		(135,718)		(259,574)		(259,574)	(123,856)						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	(7,393.69)		(204,700)		(381,924)		(381,924)	(177,224)						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)			(110,449)		(110,449)	(60,455)						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)		(38,188)		(38,188)	(16,101)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	107	772,474	(7,219.38)	(27,941)			(74,556)		(74,556)	(31,637)						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)			(123,261)		(123,261)	(63,056)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	369	2,651,103	(7,184.56)		(116,234)		(282,373)		(282,373)	(166,139)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	546	3,886,696	(7,118.49)		(189,664)		(444,665)		(444,665)	(255,001)						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)		(65,311)		(65,311)	(35,326)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	124	826,890	(6,668.47)	(32,301)			(145,056)		(145,056)	(49,822)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	103	794,482	(7,713.42)		(30,440)		(46,948)		(46,948)	(16,508)						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	(7,731.19)		(144,320)		(223,645)		(223,645)	(79,325)						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	(7,660.10)		(196,368)		(298,758)		(298,758)	(102,389)						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)			(318,487)		(318,487)	(136,600)						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)		(90,548)		(90,548)	(19,554)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	161	975,803	(6,060.89)	(51,107)			(278,072)		(278,072)	(77,944)						0002

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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)		(39,613)		(39,613)	(10,285)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	461	3,686,640	(7,997.05)		(145,059)		(160,654)		(160,654)	(15,595)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	538	4,262,848	(7,923.51)		(187,486)		(207,259)		(207,259)	(19,772)						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)			(93,077)		(93,077)	(51,520)						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)			(88,076)		(88,076)	(47,655)						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)		(40,342)		(40,342)	5,290						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	106	743,294	(7,012.21)	(28,150)			(107,949)		(107,949)	(40,751)						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	(8,126.66)		(105,889)		(103,759)		(103,759)	2,129						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	(8,051.93)		(245,729)		(241,126)		(241,126)	4,602						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)			(80,981)		(80,981)	(48,623)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	111	822,408	(7,409.08)	(29,201)			(85,735)		(85,735)	(36,617)						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)			(69,192)		(69,192)	(43,149)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	100	783,062	(7,830.62)	(26,664)			(58,747)		(58,747)	(27,977)						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)			(64,893)		(64,893)	(42,181)						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)			(61,270)		(61,270)	(40,737)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	129	1,013,211	(7,854.35)	(41,651)			(83,914)		(83,914)	(39,301)						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	(121.00)	(22,768)			(82,303)		(82,303)	(52,138)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	116	937,489	(8,081.80)	(32,346)			(64,249)		(64,249)	(31,248)						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	(121.00)	(19,599)			(74,391)		(74,391)	(49,600)						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	(121.00)		(25,729)		(74,090)		(74,090)	(48,360)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	128	1,028,773	(8,037.29)		(38,402)		(79,068)		(79,068)	(40,666)						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	(121.00)		(21,149)		(43,828)		(43,828)	(22,678)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	108	843,714	(7,812.17)		(37,452)		(87,192)		(87,192)	(49,740)						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	(121.00)		(44,756)		(83,473)		(83,473)	(38,717)						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	(8,406.56)		(42,786)		(66,966)		(66,966)	(24,179)						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	(121.00)		(46,219)		(62,761)		(62,761)	(16,542)						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	05/19/2026	05/19/2028	823,400	823,400	(121.00)		(34,336)		(47,959)		(47,959)	(13,623)						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	(121.00)		(29,916)		(27,955)		(27,955)	1,961						0002
0649999999. Subtotal - written options - hedging other - call options and warrants										(3,577,526)	(2,794,798)		(14,657,583)	XXX	(14,657,583)	(6,375,101)					XXX	XXX
0709999999. Subtotal - written options - hedging other										(3,577,526)	(2,794,798)		(14,657,583)	XXX	(14,657,583)	(6,375,101)					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										(3,577,526)	(2,794,798)		(14,657,583)	XXX	(14,657,583)	(6,375,101)					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										(3,577,526)	(2,794,798)		(14,657,583)	XXX	(14,657,583)	(6,375,101)					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)			(327,999)	(9,320,129)		(9,320,129)	40,087		(327,999)		542,120		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)			(216,006)	(8,672,423)		(8,672,423)	65,703		(216,006)		520,881		0001
USD Interest rate swap, 1.5169 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/02/2021	11/04/2051		10,200,000	1.5169 / (US SOFR Secured Overnight Fina add 0 bps)			(111,772)	(4,447,165)		(4,447,165)	36,275		(111,772)		256,751		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)			(184,410)	(1,157,183)		(1,157,183)	(61,570)		(184,410)		111,775		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)			592,081	3,815,255		3,815,255	774,805		(964,203)		636,513		0001
USD Interest rate swap, 3.42869 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/14/2023	03/16/2030		40,600,000	3.42869 / (US SOFR Secured Overnight Fina add 0 bps)			(57,369)	(699,871)		(699,871)	(716,211)		255,984		391,064		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)			(48,026)	(869,272)		(869,272)	(54,046)		3,671		89,163		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)			(342,054)	(6,477,577)		(6,477,577)	(1,262,469)		13,416		1,401,943		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)			(44,790)	(759,293)		(759,293)	(57,566)		2,763		88,586		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)			(175,842)	(3,409,199)		(3,409,199)	(217,807)		25,574		365,021		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)			480,098	6,663,884		6,663,884	1,050,937		(67,159)		1,002,885		0001
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)			(102,834)	(1,905,736)		(1,905,736)	(73,462)		2,721		170,534		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)			(264,073)	(3,896,919)		(3,896,919)	(879,769)		50,902		752,164		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)			348,092	5,113,672		5,113,672	1,136,713		(74,714)		1,060,817		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)			117,643	5,812,253		5,812,253	779		(19,923)		630,111		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)			(489,733)	(3,145,598)		(3,145,598)	(298,833)		4,854		378,004		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)			(746,499)	(5,478,421)		(5,478,421)	(257,250)		10,279		497,845		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)			(1,084,100)	(27,281,732)		(27,281,732)	201,162		22,060		1,503,921		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)			(118,287)	(3,831,194)		(3,831,194)	41,401		1,943		198,332		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)			(345,875)	(2,860,690)		(2,860,690)	(55,080)		8,306		204,509		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)			(172,287)	(5,619,061)		(5,619,061)	57,666		4,795		297,051		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)			(264,987)	(8,271,080)		(8,271,080)	110,535		12,502		373,312		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 / (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)			(2,205,172)	(29,950,947)		(29,950,947)	(648,542)		122,839		1,989,032		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)			(64,970)	(2,560,287)		(2,560,287)	(57,010)		3,797		308,246		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)			(6,875)	(690,534)		(690,534)	(76,936)		9,011		230,136		0001
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)			(1,324,922)	(26,478,481)		(26,478,481)	(510,315)		43,462		1,960,256		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)			(30,796)	(1,780,869)		(1,780,869)	(17,778)		65,809		269,616		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.465)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/23/2023	05/25/2033		29,800,000	US SOFR Secured Overnight Fina add 0 bps / (3.465)			41,043	836,565		836,565	522,855		(134,893)		391,470		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)			31,477	446,350		446,350	700,843		(133,103)		378,148		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)			(81,513)	(4,551,940)		(4,551,940)	(41,566)		143,977		685,857		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)			2,892	(456,891)		(456,891)	(70,932)		2,892		186,447		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)			4,228	(481,120)		(481,120)	(79,683)		4,228		207,163		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)			(58,398)	(378,003)		(378,003)	332,104		(58,398)		397,160		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)			27,539	(1,500,022)		(1,500,022)	(121,646)		27,539		753,997		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)			(11,908)	340,687		340,687	560,181		(170,122)		412,689		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)			(33,844)	8,851		8,851	588,384		(111,120)		425,246		0001

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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)
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)			(604)	827,846		827,846	38,444		(32,137)		301,256		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)			17,829	(767,536)		(767,536)	(63,401)		87,946		427,146		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)			16,252	(366,570)		(366,570)	(94,990)		47,174		259,172		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)			(10,114)	562,740		562,740	42,143		(42,523)		305,584		0001
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)			59,007	(319,837)		(319,837)	(1,971,275)		394,415		1,175,325		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)			(67,838)	363,645		363,645	1,306,373		(267,784)		1,074,735		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)			(33,632)	30,543		30,543	216,845		(27,512)		335,242		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)			(141,348)	(1,542,318)		(1,542,318)	(1,479,468)		(141,348)		761,923		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)			(165,475)	(9,343,218)		(9,343,218)	(82,637)		359,158		1,352,283		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)			(13,832)	514,476		514,476	496,019		(13,832)		459,508		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)			(9,656)	84,147		84,147	93,803		(9,656)		180,609		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)			(7,203)	(39,040)		(39,040)	(31,837)		(7,203)		197,947		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)				(21,783)		(21,783)	(21,783)				163,256		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)			76,830	278,555		278,555	(136,830)		8,609		40,111		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, 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)			39,023	140,122		140,122	(86,890)		(181)		27,889		0001
USD Interest rate swap, 4.874 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/29/2007	12/03/2027		7,000,000	4.874 / (US SOFR Secured Overnight Fina add 26.161 bps)			32,385	59,187		59,187	(110,599)		1,644		41,781		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)			(128,437)	(445,428)		(445,428)	(32,939)		14,571		84,687		0001
1119999999. Subtotal - swaps - hedging other - interest rate												(7,607,060)	(153,878,588)	XXX	(153,878,588)	(1,257,064)		(1,359,158)		27,257,220	XXX	XXX
1169999999. Subtotal - swaps - hedging other												(7,607,060)	(153,878,588)	XXX	(153,878,588)	(1,257,064)		(1,359,158)		27,257,220	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												(7,607,060)	(153,878,588)	XXX	(153,878,588)	(1,257,064)		(1,359,158)		27,257,220	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												(7,607,060)	(153,878,588)	XXX	(153,878,588)	(1,257,064)		(1,359,158)		27,257,220	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										88,544,066	3,255,285	(7,607,060)	(51,182,210)	XXX	(51,182,210)	20,197,069		(1,359,158)		27,257,220	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										88,544,066	3,255,285	(7,607,060)	(51,182,210)	XXX	(51,182,210)	20,197,069		(1,359,158)		27,257,220	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
NQU6	9	5,550,160	NASDAQ 100 E-MINI Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/16/2026	30,834.3462	30,523.5000	84,735	84,735				(55,952)	(55,952)	336,078	0001	20
ESU6	11	4,124,340	S&P500 EMINI FUT Sep26	Indexed Universal Life	Exhibit 5	Equity	09/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	7,498.8496	7,548.2500	26,400	26,400				27,170	27,170	249,183	0002	50
1539999999. Subtotal - long futures - hedging other												111,135	111,135				(28,782)	(28,782)	585,261	XXX	XXX
1579999999. Subtotal - long futures												111,135	111,135				(28,782)	(28,782)	585,261	XXX	XXX
SFRM6	680	170,000,000	3 MONTH SOFR FUT Jun26	Variable Annuity	Exhibit 5	Interest	09/15/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	96.3667	96.2975	8,500	8,500				117,557	117,557	136,000	0001	2,500
SFRU6	100	25,000,000	3 MONTH SOFR FUT Sep26	Variable Annuity	Exhibit 5	Interest	12/15/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	96.8089	96.0850	7,500	7,500				180,979	180,979	49,000	0001	2,500
SFRZ6	80	20,000,000	3 MONTH SOFR FUT Dec26	Variable Annuity	Exhibit 5	Interest	03/16/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	96.8889	95.9600	6,000	6,000				185,783	185,783	58,000	0001	2,500
SFRH7	80	20,000,000	3 MONTH SOFR FUT Mar27	Variable Annuity	Exhibit 5	Interest	06/15/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	96.8989	95.9200	8,000	8,000				195,783	195,783	66,000	0001	2,500
SFRM7	80	20,000,000	3 MONTH SOFR FUT Jun27	Variable Annuity	Exhibit 5	Interest	09/14/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	96.8689	95.9550	9,000	9,000				182,783	182,783	66,000	0001	2,500
SFRU7	80	20,000,000	3 MONTH SOFR FUT Sep27	Variable Annuity	Exhibit 5	Interest	12/14/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/22/2025	96.8089	96.0250	8,000	8,000				156,783	156,783	66,000	0001	2,500
FVU6	319	31,900,000	US 5YR NOTE (CBT) Sep26	Variable Annuity	Exhibit 5	Interest	09/30/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/21/2026	106.5848	107.0469	59,813	59,813				(147,395)	(147,395)	398,750	0001	1,000
TYU6	169	16,900,000	US 10YR NOTE (CBT)Sep26	Variable Annuity	Exhibit 5	Interest	09/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/21/2026	108.8496	109.8906	50,172	50,172				(175,931)	(175,931)	316,875	0001	1,000
USU6	85	8,500,000	US LONG BOND(CBT) Sep26	Variable Annuity	Exhibit 5	Interest	09/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/21/2026	110.1141	113.5000	55,781	55,781				(287,804)	(287,804)	314,500	0001	1,000
UXYU6	228	22,800,000	US 10yr Ultra Fut Sep26	Variable Annuity	Exhibit 5	Interest	09/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/21/2026	110.9499	112.4688	89,063	89,063				(346,300)	(346,300)	581,400	0001	1,000
WNU6	103	10,300,000	US ULTRA BOND CBT Sep26	Variable Annuity	Exhibit 5	Interest	09/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/21/2026	112.5368	116.1563	77,250	77,250				(372,800)	(372,800)	530,450	0001	1,000
BPU6	169	14,163,256	BP CURRENCY FUT Sep26	Variable Annuity	Exhibit 5	FX Currency	09/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/12/2026	134.0839	132.5500	14,844	14,844				162,020	162,020	321,100	0001	625
ECU6	98	14,231,438	EURO FX CURR FUT Sep26	Variable Annuity	Exhibit 5	FX Currency	09/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/12/2026	1.1617	1.1457	17,827	17,827				196,853	196,853	235,200	0001	125,000
MESU6	108	9,677,375	MSCI EmgMkt Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	06/15/2026	1,792.0553	1,757.3000	(135,540)	(135,540)				187,679	187,679	613,490	0001	50
ESU6	1,091	409,125,000	S&P500 EMINI FUT Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	7,499.9504	7,548.2500	(2,618,400)	(2,618,400)				(2,648,964)	(2,648,964)	24,714,423	0001	50
TPU6	71	17,311,776	TOPIX INDX FUTR Sep26	Variable Annuity	Exhibit 5	Equity	09/10/2026	Osaka Exchange 3538001249AILNPRUX57	06/09/2026	24.3822	24.6195	(48,033)	(48,033)				(424,011)	(424,011)	1,039,432	0001	10,000
VGU6	189	13,692,802	EURO STOXX 50 Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	Eurex 529900LN3S50JPU47S06	06/15/2026	7,244.6834	7,262.3656	(198,675)	(198,675)				(204,424)	(204,424)	986,403	0001	10
JYU6	205	16,127,094	JPN YEN CURR FUT Sep26	Variable Annuity	Exhibit 5	FX Currency	09/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/12/2026	62.9322	61.8700	62,781	62,781				272,179	272,179	533,000	0001	1,250
NKU6	8	3,251,674	NIKKEI 225 (OSE) Sep26	Variable Annuity	Exhibit 5	Equity	09/10/2026	Osaka Exchange 3538001249AILNPRUX57	06/09/2026	406.4579	431.6861	(20,173)	(20,173)				(249,822)	(249,822)	254,575	0001	1,000
RTYU6	98	14,546,385	E-Mini Russ 2000 Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	2,968.6004	3,045.6000	(73,500)	(73,500)				(377,298)	(377,298)	1,033,410	0001	50
Z U6	124	17,383,146	FTSE 100 IDX FUT Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	ICE Futures Europe Financials 549300UF4R84F48NCH34	06/15/2026	14,018.5200	13,982.7727	(13,158)	(13,158)				(144,923)	(144,923)	950,514	0001	10
1609999999. Subtotal - short futures - hedging other												(2,632,950)	(2,632,950)				(3,541,272)	(3,541,272)	33,264,521	XXX	XXX
1649999999. Subtotal - short futures												(2,632,950)	(2,632,950)				(3,541,272)	(3,541,272)	33,264,521	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other												(2,521,815)	(2,521,815)				(3,570,054)	(3,570,054)	33,849,782	XXX	XXX
1719999999. Subtotal - replication																				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
1729999999. Subtotal - income generation																				XXX	XXX
1739999999. Subtotal - other																				XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												(2,521,815)	(2,521,815)				(3,570,054)	(3,570,054)	33,849,782	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPMorgan Securities LLC	3,394,964	(5,916,779)	(2,521,815)
Total Net Cash Deposits	3,394,964	(5,916,779)	(2,521,815)

(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			(2,521,815)		585,665	(3,107,480)	585,665	33,849,782	33,849,782
Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	3,740,000		8,184,763	(4,354,210)	90,553	8,184,763	(4,354,210)	90,553		
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y		13,338,505	11,954,713	(6,651,792)		11,954,713	(6,651,792)	5,302,922		
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	12,340,000		12,735,716		395,716	12,735,716		395,716		
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	720,000		477,864			477,864			109,780	
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	17,614,000	30,881,590	49,916,672		1,421,082	49,916,672		32,302,672		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	1,192,172		2,722,584	(1,373,050)	157,362	2,722,584	(1,373,050)	157,362		
Societe Generale	O2RNE8IBXP4ROTD8PU41	Y	Y	18,295,214	10,040,404	30,058,139	(1,318,337)	404,184	30,058,139	(1,318,337)	10,444,588		
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Y	Y	345,000		1,781,373	(1,405,622)	30,751	1,781,373	(1,405,622)	30,751	84,687	84,687
0299999999. Total NAIC 1 Designation				54,246,386	54,260,498	117,831,824	(15,103,011)	2,499,648	117,831,824	(15,103,011)	48,724,563	194,467	84,687
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						25,420,915	(179,331,939)		25,420,915	(179,331,939)		27,062,753	
0999999999 - Gross totals				54,246,386	54,260,498	143,252,739	(196,956,765)	2,499,648	143,838,404	(197,542,429)	49,310,228	61,107,002	33,934,469
1. Offset per SSAP No. 64						(585,665)	585,665						
2. Net after right of offset per SSAP No. 64						143,838,404	(197,542,429)						

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	278,132	310,402	321,735	09/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138WP-G2-4	FNMA 30YR	252,898	279,554	277,287	04/01/2043	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132J6-PP-3	FHLMC GOLD 30YR	190,068	210,093	214,550	02/01/2043	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132DW-BY-8	FHLMC 30YR UMBS SUPER	26,970,782	33,556,549	33,868,817	07/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3133KM-PK-5	FHLMC 30YR UMBS	18,528,458	21,863,532	22,350,684	09/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-VM-9	FGOLD 30YR GIANT	785,370	869,614	879,520	12/01/2044	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138WJ-Q9-2	FNMA 30YR	579,535	647,475	650,300	12/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418C-4F-8	FNMA 30YR	721,461	760,515	774,518	11/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140HM-N2-6	FNMA 30YR	148,080	156,006	155,800	09/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	724,680	808,760	838,289	09/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	312938-K5-1	FGOLD 30YR	92,771	93,694	95,198	12/01/2039	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	312941-2G-1	FGOLD 30YR	196,506	198,461	201,588	08/01/2040	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132XS-EH-9	FHLMC GOLD 30YR	601,265	649,723	665,814	08/01/2047	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31292L-4F-9	FGOLD 30YR	1,518,270	1,672,303	1,676,953	12/01/2042	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418D-QH-8	FNMA 30YR UMBS	4,754,920	5,622,830	5,828,019	06/01/2050	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418D-QH-8	FNMA 30YR UMBS	4,301,618	5,086,787	5,272,415	06/01/2050	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132DW-BY-8	FHLMC 30YR UMBS SUPER	10,709,480	13,324,537	13,448,532	07/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LY-Y7-2	FNMA 30YR UMBS	13,803,134	17,180,841	17,154,365	10/01/2051	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Mortgage	3140KS-JV-0	FNMA 30YR UMBS	1,939,451	2,301,148	2,352,576	09/01/2051	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Mortgage	3140KS-JV-0	FNMA 30YR UMBS	306,793	364,008	372,143	09/01/2051	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Mortgage	3133KN-7C-1	FHLMC 30YR UMBS	1,077,346	1,181,742	1,145,649	04/01/2052	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Mortgage	3133KN-7C-1	FHLMC 30YR UMBS	1,556,743	1,707,592	1,655,439	04/01/2052	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Mortgage	3133KM-PK-5	FHLMC 30YR UMBS	4,015,865	4,738,710	4,844,295	09/01/2051	V
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Cash		Cash	153,864,151	153,864,151			V
0199999999 - Total				247,917,778	267,449,024	268,908,639	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	3,740,000	3,740,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-SJ-8	TREASURY NOTE	773,379	1,243,000	XXX	08/15/2049	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-6T-2	TREASURY NOTE	1,212,135	1,273,000	XXX	05/15/2029	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-HU-8	TREASURY NOTE	1,513,827	1,513,000	XXX	08/15/2026	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash	430,000	430,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-BL-4	TREASURY NOTE	535,763	614,000	XXX	02/15/2031	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-FL-0	TREASURY NOTE	2,334,833	2,356,000	XXX	09/30/2029	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-CV-1	TREASURY NOTE	546,608	583,000	XXX	08/31/2028	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-EV-9	TREASURY NOTE	2,580,145	2,648,000	XXX	06/30/2029	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-LB-5	TREASURY NOTE	1,297,608	1,297,000	XXX	07/31/2026	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-CB-5	TREASURY NOTE	1,354,735	1,527,000	XXX	05/15/2031	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-AD-3	TREASURY NOTE	1,359,119	1,415,000	XXX	07/31/2027	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-EC-1	TREASURY NOTE	1,186,271	1,203,000	XXX	02/28/2027	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-Z7-8	TREASURY NOTE	423,802	430,000	XXX	01/31/2027	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-YX-2	TREASURY NOTE	1,497,618	1,514,000	XXX	12/31/2026	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	91282C-BJ-9	TREASURY NOTE	1,249,371	1,318,000	XXX	01/31/2028	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	720,000	720,000	XXX		V
Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	Cash		Cash	345,000	345,000	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Cash		Cash	12,340,000	12,340,000	XXX		V
HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	Cash		Cash	17,614,000	17,614,000	XXX		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	912810-RD-2	TREASURY BOND	294,699	341,000	XXX	11/15/2043	V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Treasury	91282C-JJ-1	TREASURY NOTE	47,474	47,000	XXX	11/15/2033	V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash	850,000	850,000	XXX		V
0299999999 - Total				54,246,386	55,361,000	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					71,772	52,059	102,408	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(290,060)	(362,098)	(367,357)	XXX.
Wells Fargo Bank ..... Red Wing, MN					(4,253,960)	(2,625,066)	(3,132,371)	XXX.
JP Morgan Chase Bank ..... New York, NY					20,238	20,997	256,572	XXX.
JP Morgan Chase Bank ..... New York, NY					(533,579)	(438,485)	(295,830)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(1,711,070)	165,814	(45,788)	XXX.
JP Morgan Chase Bank ..... New York, NY					5,595,304	2,167,923	4,085,298	XXX.
JP Morgan Chase Bank ..... New York, NY					(3,512,457)	(3,581,057)	(3,568,335)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					8,560	8,560	8,560	XXX.
JP Morgan Chase Bank ..... New York, NY					(3,477)	492	433	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			(4,608,729)	(4,590,861)	(2,956,410)	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			(4,608,729)	(4,590,861)	(2,956,410)	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX			(4,608,729)	(4,590,861)	(2,956,410)	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 MORTGAGE COR		06/29/2026	0.000	07/01/2026	50,000,000		9,528
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)						50,000,000		9,528
	ENTERPRISE PRODUCTS OPERATING		06/30/2026	0.000	07/01/2026	20,000,000		2,133
	EVERSOURCE ENERGY		06/30/2026	0.000	07/01/2026	1,800,000		194
	EXELON CORP		06/30/2026	0.000	07/01/2026	20,000,000		2,133
	PINNACLE WEST CAPITAL CORPORAT		06/30/2026	0.000	07/01/2026	14,600,000		1,561
	SEMPRA		06/30/2026	0.000	07/01/2026	10,300,000		1,096
	WILLIAMS COMPANIES INC		06/30/2026	0.000	07/01/2026	19,500,000		2,102
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						86,200,000		9,219
0489999999. Total - issuer credit obligations (unaffiliated)						136,200,000		18,747
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						136,200,000		18,747
8589999999. Total cash equivalents (unaffiliated)						136,200,000		18,747
8599999999. Total cash equivalents (affiliated)								