ASCOT WEALTH MANAGEMENT
LIFE INSURANCE

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,719,770,477	0	2,719,770,477	3,019,450,510
2. Stocks:				
2.1 Preferred stocks	1,234,784	0	1,234,784	1,229,611
2.2 Common stocks	3,897,900	0	3,897,900	3,897,900
3. Mortgage loans on real estate:				
3.1 First liens	68,350,000	0	68,350,000	68,350,000
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 106,226,824), cash equivalents ($ 1,958,593) and short-term investments ($ 0)	108,185,417	0	108,185,417	166,066,838
6. Contract loans (including $ 0 premium notes)	207,324,079	692,097	206,631,982	196,944,414
7. Derivatives	137,035,646	0	137,035,646	111,325,421
8. Other invested assets	53,581,892	0	53,581,892	34,476,550
9. Receivables for securities	6,330,221	0	6,330,221	15,901
10. Securities lending reinvested collateral assets	5,624,392	0	5,624,392	5,544,583
11. Aggregate write-ins for invested assets	256	0	256	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,311,335,065	692,097	3,310,642,968	3,607,301,728
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	28,420,216	0	28,420,216	26,240,886
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,274,661	0	10,274,661	5,771,656
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,184,818	0	11,184,818	3,603,159
16.2 Funds held by or deposited with reinsured companies	12,514,211,441	0	12,514,211,441	11,669,594,843
16.3 Other amounts receivable under reinsurance contracts	370,066	0	370,066	745,839
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	20,311,988	0	20,311,988	31,372,523
19. Guaranty funds receivable or on deposit	21,998,817	0	21,998,817	20,014,084
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	98,970,916	0	98,970,916	107,542,504
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,104,962,940	3,713,504	1,101,249,436	1,632,036,252
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	17,122,040,928	4,405,601	17,117,635,327	17,104,223,474
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	35,087,254,459	0	35,087,254,459	32,830,771,726
28. Total (Lines 26 and 27)	52,209,295,387	4,405,601	52,204,889,786	49,934,995,200
DETAILS OF WRITE-INS				
1101. Miscellaneous invested assets	256	0	256	0
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	256	0	256	0
2501. Miscellaneous assets	408,832	0	408,832	235,887
2502. Other assets non-admitted	3,713,504	3,713,504	0	0
2503. Admitted disallowed IMR	51,747,691	0	51,747,691	52,043,465
2598. Summary of remaining write-ins for Line 25 from overflow page	1,049,092,913	0	1,049,092,913	1,579,756,900
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,104,962,940	3,713,504	1,101,249,436	1,632,036,252

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 14,260,845,763 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	14,260,845,763	14,157,368,233
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	105,524,456	105,322,182
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	16,288,673	13,315,011
4.	Contract claims:		
	4.1 Life	138,653,506	164,186,575
	4.2 Accident and health	9,713,817	9,777,600
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	0
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 $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	0	0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded	0	0
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 61,984,083 , accident and health $ 987 and deposit-type contract funds $ 0	61,985,070	75,429,315
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	4,170,134	9,809,958
13.	Transfers to Separate Accounts due or accrued (net) (including $ (3,950,849,554) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,712,237,206)	(3,786,284,531)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	13,784,474	17,658,744
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	78,250,942	5,084,521
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,724,142,576	2,522,534,138
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	10,452,258	17,812,747
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 200,000,000 and interest thereon $ 0	200,000,000	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	93,418,942	61,673,849
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	15,775,539	58,304,880
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	564,399	5,432,626
	24.10 Payable for securities lending	5,624,392	5,544,583
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	55,638,583	56,956,535
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	13,082,596,318	13,499,926,966
27.	From Separate Accounts Statement	34,801,515,822	32,371,469,189
28.	Total liabilities (Lines 26 and 27)	47,884,112,140	45,871,396,155
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	1,844,648,867	1,884,648,867
34.	Aggregate write-ins for special surplus funds	1,092,174,483	1,624,702,790
35.	Unassigned funds (surplus)	1,381,454,296	551,747,388
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 285,738,637 in Separate Accounts Statement)	4,318,277,646	4,061,099,045
38.	Totals of Lines 29, 30 and 37	4,320,777,646	4,063,599,045
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	52,204,889,786	49,934,995,200
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	4,842,164	4,701,483
2502.	Deferred Gain on reinsurance	50,796,419	52,255,052
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	55,638,583	56,956,535
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted Disallowed IMR	52,042,160	53,023,985
3402.	VA Derivatives SSAP 108	1,040,132,323	1,571,678,805
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,092,174,483	1,624,702,790

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,831,631,149	4,073,611,515	18,258,194,507
2.	Considerations for supplementary contracts with life contingencies	18,292,255	7,326,014	58,784,843
3.	Net investment income	4,601,313	25,267,009	120,932,783
4.	Amortization of Interest Maintenance Reserve (IMR)	(532,256)	(351,358)	(767,681)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	276,973,526	(541,899,724)	(25,689,194)
6.	Commissions and expense allowances on reinsurance ceded	548,237	1,208,133	4,434,829
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	34,514,512	20,952,866	99,830,187
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	3,793,056,215	(80,062,239)	12,910,380,096
9.	Totals (Lines 1 to 8.3)	8,959,084,951	3,506,052,216	31,426,100,370
10.	Death benefits	269,109,298	199,667,664	818,831,351
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	400,708,143	118,950,213	1,511,795,552
13.	Disability benefits and benefits under accident and health contracts	42,973,273	36,553,710	155,970,626
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	3,585,140,169	424,493,474	13,313,009,422
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	3,070,222	1,457,241	6,676,975
18.	Payments on supplementary contracts with life contingencies	2,757,020	960,417	6,656,401
19.	Increase in aggregate reserves for life and accident and health contracts	103,679,804	(71,599,256)	(5,424,812)
20.	Totals (Lines 10 to 19)	4,407,437,929	710,483,463	15,807,515,515
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	245,344,160	185,474,005	882,136,568
22.	Commissions and expense allowances on reinsurance assumed	88,641,134	211,446,800	491,257,559
23.	General insurance expenses and fraternal expenses	54,807,819	40,944,122	189,518,644
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,374,558	5,335,609	20,732,557
25.	Increase in loading on deferred and uncollected premiums	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	3,641,212,162	3,108,391,059	13,597,075,749
27.	Aggregate write-ins for deductions	29,622,756	28,379,503	120,702,023
28.	Totals (Lines 20 to 27)	8,470,440,518	4,290,454,561	31,108,938,615
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	488,644,433	(784,402,345)	317,161,755
30.	Dividends to policyholders and refunds to members	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	488,644,433	(784,402,345)	317,161,755
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	82,154,641	(116,569,696)	(29,827,518)
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)	406,489,792	(667,832,649)	346,989,273
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (10,138,988) (excluding taxes of $ 49,765 transferred to the IMR)	(39,003,324)	179,574,129	370,873,050
35.	Net income (Line 33 plus Line 34)	367,486,468	(488,258,520)	717,862,323
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,063,599,045	4,408,491,225	4,408,491,225
37.	Net income (Line 35)	367,486,468	(488,258,520)	717,862,323
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,389,294	5,321,911	264,917,018	(278,251,198)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	(10,772,243)	32,248,318	(76,808,708)
41.	Change in nonadmitted assets	910,681	69,394,553	68,168,548
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	566,397
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(31,745,094)	(7,319,111)	(27,734,720)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	450,537,426	(542,770,914)	(478,697,727)
47.	Other changes in surplus in Separate Accounts Statement	(450,537,426)	542,770,914	478,697,727
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	(40,000,000)	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(34,023,122)	82,770,796	(22,291,199)
52.	Dividends to stockholders	0	0	(700,849,122)
53.	Aggregate write-ins for gains and losses in surplus	0	0	(25,554,501)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	257,178,601	(46,246,946)	(344,892,180)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,320,777,646	4,362,244,279	4,063,599,045
	DETAILS OF WRITE-INS			
08.301.	Sundry receipts and adjustments	21,979,511	12,636,774	65,880,914
08.302.	Funds Withheld Assumed NII incl derivative activity net of SSAP 108 deferral	175,107,640	(493,984,885)	(506,829,587)
08.303.	Seperate account MODCO reinsurance assumed	3,491,768,796	277,130,194	12,899,155,780
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	104,200,268	124,155,678	452,172,989
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,793,056,215	(80,062,239)	12,910,380,096
2701.	Sundry disbursements and adjustments	472,772	503,575	2,490,083
2702.	Separate account MODCO reinsurance ceded	29,149,984	27,875,928	118,211,940
2703.		0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	29,622,756	28,379,503	120,702,023
5301.	Prior Year adjustments	0	0	(25,554,501)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	(25,554,501)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,463,262,152	3,543,815,165	15,718,288,544
2.	Net investment income	8,352,733	23,966,063	109,801,612
3.	Miscellaneous income	3,223,596,508	51,533,456	169,011,724
4.	Total (Lines 1 to 3)	7,695,211,393	3,619,314,685	15,997,101,880
5.	Benefit and loss related payments	3,791,688,692	194,587,515	1,010,990,779
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,116,627,412	3,608,602,950	15,000,408,848
7.	Commissions, expenses paid and aggregate write-ins for deductions	356,705,278	353,637,740	1,186,235,375
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	0	779,557,546
10.	Total (Lines 5 through 9)	7,265,021,382	4,156,828,205	17,977,192,548
11.	Net cash from operations (Line 4 minus Line 10)	430,190,011	(537,513,520)	(1,980,090,668)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	336,464,607	26,759,521	560,233,739
	12.2 Stocks	0	0	19,243,922
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	7,178,514	21,443,621	969,633,564
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	343,643,121	48,203,142	1,549,111,225
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	37,164,035	138,157,700	914,023,208
	13.2 Stocks	0	0	2,874,400
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	18,740,570	3,891,992	34,160,023
	13.6 Miscellaneous applications	86,952,402	9,692,431	20,751,525
	13.7 Total investments acquired (Lines 13.1 to 13.6)	142,857,007	151,742,123	971,809,156
14.	Net increase/(decrease) in contract loans and premium notes	9,695,248	10,387,362	25,538,337
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	191,090,867	(113,926,343)	551,763,732
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	(40,000,000)	0	0
	16.3 Borrowed funds	200,000,000	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	33,316	(2,240,108)	(2,011,737)
	16.5 Dividends to stockholders	0	0	700,849,112
	16.6 Other cash provided (applied)	(839,195,615)	719,657,345	1,768,135,292
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(679,162,299)	717,417,237	1,065,274,443
	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)	(57,881,421)	65,977,374	(363,052,493)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	166,066,838	529,119,331	529,119,331
	19.2 End of period (Line 18 plus Line 19.1)	108,185,417	595,096,704	166,066,838

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

20.0001. See Note1A(2) in the Notes to Financial Statements for non-cash transactions	0	0	0

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	189,134,467	180,866,145	727,557,790
2.	Group life	34,999,701	31,336,678	127,574,847
3.	Individual annuities	3,608,424,454	3,304,568,207	14,543,544,711
4.	Group annuities	375,381,232	0	29,524,215
5.	Accident & health	73,813,577	63,248,966	268,593,849
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	4,281,753,431	3,580,019,996	15,696,795,412
9.	Deposit-type contracts	0	0	0
10.	Total (Lines 8 and 9)	4,281,753,431	3,580,019,996	15,696,795,412

NOTES TO FINANCIAL STATEMENTS

1] Summary of Significant Accounting Policies

A. 1. Accounting Practices

The accompanying financial statements of Ascot Financial Life Insurance Company of America ("the Company" or "EFLOA") are presented on the basis of accounting practices prescribed or permitted by the Arizona Department of Insurance and Financial Institutions ("SAP").

The Arizona Department of Insurance and Financial Institutions ("AZ DIFI") recognizes only statutory accounting practices prescribed or permitted by the State of Arizona for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Arizona Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Arizona.

As of March 31, 2025, the following prescribed and permitted practices resulted in surplus that is different from the statutory surplus that would have been reported had NAIC statutory accounting practices been applied.

Prescribed Accounting Practice

During 2022, the Company received approval from the AZ DIFI pursuant to A.R.S. 20-515 for Separate Account No. 68A ("SA 68A") for our Structured Capital Strategies product, Separate Account No. 69A ("SA 69A") for our EQUI-VEST product Structured Investment Option and Separate Account No. 71A ("SA 71A") for our Investment Edge Structured Investment Option, to permit us to use book value as the accounting basis of these three non-insulated Separate Accounts instead of fair value in accordance with the NAIC Accounting and Practices and Procedures Manual to align with how we manage and measure our overall general account asset portfolio. The impact of the application is a decrease of approximately $2.2 million in statutory surplus as of March 31, 2025 and an increase in statutory net income of $76.1 million for March 31, 2025.

Permitted Accounting Practice

The AZ DIFI granted to EFLOA a permitted practice to deviate from SSAP No. 108 by applying special accounting treatment for specific derivatives hedging variable annuity benefits subject to fluctuations as a result of interest rate sensitivities. The permitted practice expands on SSAP No. 108 hedge accounting to include equity risks for the full scope of Variable Annuity (VA) contracts (i.e., not just the rider guarantees but for the VA total contract). The permitted practice allowed EFLOA to adopt SSAP 108 retroactively as of October 1, 2023 and applies to both directly held VA hedges as well as VA hedges in the EFLOA funds withheld asset that resulted from the reinsurance agreement (the "Reinsurance Treaty") with Ascot Financial Life Insurance Company ("EFLIC"), an affiliate of the Company, effective April 1, 2023. In the calculation of the amount of excess VA equity and interest rate derivative hedging gains gains/losses to defer (including Net Investment Income on our Equity Total Return Swaps), the permitted practice allows us to compare its total equity and interest derivatives gains and losses to 100% of our target liability change. Any hedge gain or loss deferrals will follow SSAP No. 108 amortization rules (i.e. 10-year straight line).

This permitted practice impacts the following financial statement line items:

a. Page 4 line 3, Net Investment Income, Page 4 line 34, Net Realized Capital Gains (losses), Page 4 line 38, Net Unrealized Capital Gains (losses), Page 4 line 8.3, Aggregate write-ins for Miscellaneous Income (including FWH derivative activity)

b. Page 2 line 25, Aggregate write-ins

c. Page 3 line 34, Special surplus

The impact of applying this permitted practice relative to SSAP 108 as written was a decrease of approximately $559.6 million in statutory net income and an increase of $824.5 million in surplus (special surplus funds) as of March 31, 2025.

If the Company had not used all of the aforementioned permitted practices that differ from NAIC SAP, a risk-based capital regulatory event would not have been triggered.

	SSAP #	F/S Page	F/S Line #	March 31, 2025	December 31, 2024
NET INCOME					
(1) ASCOT FINANCIAL LIFE INSURANCE COMPANY OF AMERICA state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 367,486,468	$ 717,862,323
(2) State Prescribed Practices that increase/decrease NAIC SAP					
SA 68A, 69A, 71A book value vs. fair value	N/A	4	5	$ 76,100,000	$ 15,400,000
(3) State Permitted Practices that increase/decrease NAIC SAP					
SSAP 108, Derivatives Hedging Deferral (Direct and Assumed)	N/A	4	3, 34	$ (559,600,000)	$ 788,700,000
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ 850,986,468	$ (86,237,677)
SURPLUS					
(5) ASCOT FINANCIAL LIFE INSURANCE COMPANY OF AMERICA state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$4,320,777,646	$4,063,599,045
(6) State Prescribed Practices that increase/decrease NAIC SAP					
SA 68A, 69A, 71A book value vs. fair value	N/A	4	49	$ (2,200,000)	$ (78,300,000)
(7) State Permitted Practices that increase/decrease NAIC SAP					
SSAP 108, Derivatives Hedging Deferral (Direct and Assumed)	N/A	N/A	N/A	$ 824,500,000	$1,381,000,000
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$3,498,477,646	$2,760,899,045

NOTES TO FINANCIAL STATEMENTS

2. Listed below is the supplemental disclosures of cash flow transactions for non-cash items excluded in the Cash Flow:

	March 31, 2025	December 31, 2024
Premiums and annuity considerations	$ —	$ (165,000,000)
Net Investment Income	—	—
Miscellaneous Income	529,657,071	(844,198,602)
Total	529,657,071	(1,009,198,602)
Benefit and Loss related payments		—
Commissions and expenses paid	—	(118,711,132)
Total	—	(118,711,132)
Net cash from operations	$ 529,657,071	$ (890,487,470)
Bonds proceeds	—	—
Total investment proceeds	—	—
Bonds acquired	—	—
Total investments acquired	—	—
Net cash from investments	$ —	$ —
Capital and paid in surplus		
Other cash provided (applied)	(529,657,071)	890,487,470
Net cash from financing and miscellaneous sources	$ (529,657,071)	$ 890,487,470
Total non-cash transactions	$ —	$ —

B. No significant change.

C. Accounting Policy

(2) Bonds are stated principally at amortized cost, the value of which is based on the effective interest rate method, and are adjusted to regulatory mandated values through the establishment of a valuation allowance, and for impairments in value deemed to be other than temporary through write-downs recorded as realized capital losses.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is predominantly used for securities; the prospective adjustment method was used for issues in default and issues that have a variable interest rate.

D. Going Concern

There is no issue regarding the Company's ability to continue as a going concern.

2] Accounting Changes and Correction of Errors

A. No significant change.

B. Accounting changes

Effective January 1, 2025 the Company’s General Account and non insulated Separate Accounts adopted revisions to SSAP 26 – Bonds to incorporate their principles-based bond definition project’s (PBBD) concepts on what should be reported as a long-term bond. In accordance with the transition guidance specifically for PBBD, this is not a change in accounting principle. Refer to Note 21C – Other Items – Other Disclosures for additional details.

3] Business Combinations and Goodwill

No significant change.

4] Discontinued Operations

No significant change.

5] Investments

A.-C. No significant change.

D. Loan-Backed Securities

1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

2) There were no Loan-backed securities with a recognized other than temporary impairment as of March 31, 2025.

NOTES TO FINANCIAL STATEMENTS

3) There were no Loan-backed securities with a recognized other than temporary impairment recorded during the year.

4) All impaired (fair value is less than cost or amortized cost) loan-backed securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) as of March 31, 2025:

a.	The aggregate amount of unrealized losses:	1. Less than 12 Months	$	104,550
		2. 12 Months or Longer	$	14,543,186
b.	The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	66,392,509
		2. 12 Months or Longer	$	76,767,590

The aggregate unrealized losses of $14,647,736 include $0 of valuation allowances already recognized through surplus.

5) The Company’s management, with the assistance of its investment advisors, monitors the investment performance of its portfolio. This review process culminates with a quarterly review of certain assets by Ascot Holding's Investments Under Surveillance Committee that evaluates whether any investments are other than temporarily impaired. The review considers an analysis of individual credit metrics of each issuer as well as industry fundamentals and the outlook for the future. Based on the analysis, a determination is made as to the ability of the issuer to service its debt obligation on an ongoing basis. If this ability is deemed to be impaired, then the appropriate provisions are taken.

E. Dollar Repurchase Agreements and Securities Lending Transactions

1) The Company has entered into securities lending agreements with agent banks whereby blocks of securities are loaned to third parties, primarily major brokerage firms. The agreements require a minimum of 102% and 105% of the fair value of the domestic and foreign securities loaned to be held as collateral. To further minimize the credit risks related to these programs, the financial condition of counterparties is monitored on a regular basis. A securities lending payable for the overnight and continuous loans is included in liabilities in the amount of cash collateral received.

2) The Company had no assets pledged as collateral relating to dollar repurchase agreements and/or securities lending transactions as of the reporting date.

3) Collateral Received

a. Aggregate Amount of Collateral Received:

1. Securities Lending		Fair Value
a. Open	$	5,624,392
b. 30 Days or Less	$	—
c. 31 to 60 Days	$	—
d. 61 to 90 Days	$	—
e. Greater Than 90 Days	$	—
f. Subtotal	$	5,624,392
g. Securities Received	$	—
h. Total Collateral Received	$	5,624,392

2. Dollar Repurchase Agreement		Fair Value
a. Open	$	—
b. 30 Days or Less	$	—
c. 31 to 60 Days	$	—
d. 61 to 90 Days	$	—
e. Greater Than 90 Days	$	—
f. Subtotal	$	—
g. Securities Received	$	—
h. Total Collateral Received	$	—

b. The fair value of that collateral and of the portion of that collateral that is has sold or repledged	$	5,624,392
c. The Company receives cash collateral in an amount in excess of the securities lent and invests the collateral into highly liquid short-term investments.	$	—

4) Securities Lending Transactions administered by an affiliated agent

NONE

NOTES TO FINANCIAL STATEMENTS

5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested:

1. Securities Lending	Amortized Cost	Fair Value
a. Open	$ 5,624,392	$ 5,624,392
b. 30 Days or Less	$ —	$ —
c. 31 to 60 Days	$ —	$ —
d. 61 to 90 Days	$ —	$ —
e. 91 to 120 Days	$ —	$ —
f. 121 to 180 Days	$ —	$ —
g. 181 to 365 Days	$ —	$ —
h. 1 to 2 Years	$ —	$ —
i. 2 to 3 Years	$ —	$ —
j. Greater Than 3 Years	$ —	$ —
k. Subtotal	$ 5,624,392	$ 5,624,392
l. Securities Received	$ —	$ —
m. Total Collateral Reinvested	$ 5,624,392	$ 5,624,392

2. Dollar Repurchased Agreement	Amortized Cost	Fair Value
a. Open	$ —	$ —
b. 30 Days or Less	$ —	$ —
c. 31 to 60 Days	$ —	$ —
d. 61 to 90 Days	$ —	$ —
e. 91 to 120 Days	$ —	$ —
f. 121 to 180 Days	$ —	$ —
g. 181 to 365 Days	$ —	$ —
h. 1 to 2 Years	$ —	$ —
i. 2 to 3 Years	$ —	$ —
j. Greater Than 3 Years	$ —	$ —
k. Subtotal	$ —	$ —
l. Securities Received	$ —	$ —
m. Total Collateral Reinvested	$ —	$ —

6) Collateral not permitted by contract or custom to sell or repledge

The Company accepted highly liquid U.S. Treasuries as collateral with an estimated fair value of $23.3 million as of the reporting date. The Company does not have right to sell or pledge those securities posted as collateral.

7) Collateral for securities lending transactions that extend beyond one year from the reporting date

NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. The Company policy, requirements of collateral, use and risks.

2. Type of Repo Trades Use

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

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Open - No Maturity	-	-	-
2. Overnight	-	-	-
3. 2 Days to 1 Week	-	-	-
4. >1 Week to 1 Month	$301,529,433	-	-
5. >1 Month to 3 Months	-	-	-
6. >3 Months to 1 Year	-	-	-
7. > 1 Year	-	-	-
b. Ending Balance			
1. Open - No Maturity	-	-	-
2. Overnight	-	-	-
3. 2 Days to 1 Week	-	-	-
4. >1 Week to 1 Month	-	-	-
5. >1 Month to 3 Months	-	-	-
6. >3 Months to 1 Year	-	-	-
7. > 1 Year	-	-	-

NOTES TO FINANCIAL STATEMENTS

4. The Company did not have any securities sold that resulted in default as of March 31, 2025.

5. Securities "Sold" Under Repo - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Book/Adjusted Carrying Value ("BACV")	-	-	-
2. Nonadmitted - Subset of BACV	-	-	-
3. Fair Value ("FV)	$306,843,141	-	-
b. Ending Balance			
1. Book/Adjusted Carrying Value ("BACV")	-	-	-
2. Nonadmitted - Subset of BACV	-	-	-
3. Fair Value ("FV")	-	-	-

6. Securities Sold Under Repo - Secured Borrowing by NAIC Designation

NONE

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$301,529,433	-	-
2. Securities (FV)	-	-	-
b. Ending Balance			
1. Cash	-	-	-
2. Securities (FV)	-	-	-

8. Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

NONE

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

NONE

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

NONE

11. Liability to Return Collateral - Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash (Collateral - All)	$301,529,433	-	-
2. Securities (FV)	-	-	-
a. Ending Balance			
1. Cash (Collateral - All)	-	-	-
2. Securities (FV)	-	-	-

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company does not have any reverse repurchase agreements transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have any repurchase agreements transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have any reverse repurchase agreements transactions accounted for as a sale.

J. Real Estate

No significant change

K. Low-Income Housing Tax Credits (LIHTC)

No significant change.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

No significant change.

M. Working Capital Finance Investments

The Company does not hold any working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

	March 31, 2025		
	Gross Amounts Recognized	Amount Offset	Net Amount Presented on Balance Sheets
ASSETS			
Derivatives:	$ 138,962,517	$ 1,926,870	$ 137,035,647
Total Derivatives	$ 138,962,517	$ 1,926,870	$ 137,035,647
LIABILITIES			
Derivatives:	$ 1,926,870	$ 1,926,870	$ 0
Total Derivatives	$ 1,926,870	$ 1,926,870	$ 0

O. 5GI Securities

No significant change

P. Short Sales

No significant change

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1)Number of CUSIPs	—	2
(2)Aggregate Amount of Investment Income	$—	$162,499

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

None

S. Aggregate Collateral Loans by Qualifying Investment Collateral

None

6] Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7] Investment Income

No significant change.

8] Derivative Instruments

A The Company uses equity indexed options and futures to hedge its exposure to equity linked crediting rates on life products. The Company has issued and continues to offer certain variable annuity products with guarantee minimum benefits ("GMxB") features. For GMxB features, the Company retains certain risks including basis, credit spread and some volatility risk and risk associated with actual experience versus expected actuarial assumptions for mortality, lapse and surrender, withdrawal and policyholder election rates, among other things. The derivative contracts are managed to correlate with changes in the value of the GMxB features that result from financial markets movements. The Company has no derivatives with financing premiums. The market value of the option position is $4.1 million and future cash initial margin position is $132.9 million as of March 31, 2025.

The table below summarizes the amount of the Company's investment in financial instruments.

	Assets		Liabilities	
	March 31, 2025	December 31, 2024	March 31, 2025	December 31, 2024
a. Futures	$ 132,887,036	$ 99,179,267	$ —	$ —
b. Options	$ 6,075,481	$ 19,094,163	$ 1,926,870	$ 6,948,009
c. Total	$ 138,962,517	$ 118,273,430	$ 1,926,870	$ 6,948,009

None of the derivatives used in these programs were designated as qualifying hedges under the guidance for derivatives and hedging. All derivatives are valued at fair value.

NOTES TO FINANCIAL STATEMENTS

Derivatives utilized to hedge crediting rate exposure on SCS, SIO, MSO and IUL products/investment options

The Company hedges crediting rates in the Structured Capital Strategies ("SCS") variable annuity, Structured Investment Option ("SIO"), Market Stabilizer Option® ("MSO") in the variable life insurance products and Indexed Universal Life ("IUL") insurance products. These products permit the contract owner to participate in the performance of an index, ETFs or commodity price movement up to a cap for a set period of time. They also contain a protection feature, in which the Company will absorb, up to a certain percentage, the loss of value in an index, ETF or commodity price, which varies by product segment.

In order to support the returns associated with these features, the Company enters into derivative contracts whose payouts, in combination with fixed income investments, emulate those of the index, ETF or commodity price, subject to caps and buffers.

B. The Company has adopted SSAP 108 - Derivative Hedging Variable Annuity Guarantees.

(1) Discussion of Hedged Item/Hedging Instruments and Hedging Strategy:

The Company has assumed, issued and continues to offer variable annuity products with GMxB features. The risk associated with the GMDB feature is that underperformance of the financial markets could result in GMDB benefits, in the event of death, being higher than what accumulated policyholders' account balances would support. The risk associated with the GMIB feature is that under-performance of the financial markets could result in the present value of GMIB, in the event of annuitization, being higher than what accumulated policyholders' account balances would support, taking into account the relationship between current annuity purchase rates and the GMIB guaranteed annuity purchase rates. The risk associated with products that have a GMxB derivative features liability is that under-performance of the financial markets could result in the GMxB derivative features' benefits being higher than what accumulated policyholders' account balances would support. For GMxB features, the Company retains certain risks including basis, credit spread and some volatility risk and risk associated with actual experience versus expected actuarial assumptions for mortality, lapse and surrender, withdrawal and policyholder election rates, among other things. Derivative contracts are managed to correlate with changes in the present value of the GMxB features that result from financial markets movements.

Our permitted practice for SSAP108 at EFLOA expands the scope of SSAP108 to cover both equity and interest rate risk. Under our VM-21 compliant Clearly Defined Hedging Strategy (CDHS), 100% of the equity and interest rate risk of the GMXB features are hedged via a portfolio of equity futures, equity total return swaps, duration-matched treasury futures, interest rate swaps, total return swaps on treasuries, and general account assets. Our hedging strategy is unchanged from the prior reporting period, and the total return on the derivative portfolio has been highly effective in covering the target delta and rho of the hedged obligation. The hedge effectiveness is measured in accordance with the requirements outlined in SSAP108 and assesses the change in fair value of hedge target due to equity and interest rate fluctuation against the change in value of the portfolio of designated hedge derivatives due to equities and rates.

(2) Recognition of Gains/Losses and Deferred Assets and Liabilities:

a. Scheduled Amortization

		Deferred Assets	Deferred Liabilities
1	2025	$(126,117,072)	$36,713,059
2	2026	$(168,156,096)	$48,950,746
3	2027	$(168,156,096)	$48,950,746
4	2028	$(168,156,096)	$48,950,746
5	2029	$(168,156,096)	$48,950,746
6	2030	$(168,156,096)	$48,950,746
7	2031	$(168,156,096)	$48,950,746
8	2032	$(168,156,096)	$48,950,746
9	2033	$(168,156,096)	$48,950,746
10	2034	$(58,273,941)	$48,950,746
11	2035	$—	$12,237,685
12	Total	$(1,529,639,781)	$489,507,458

b.	Total Deferred Balance*	$	(1,040,132,323)
	* Should agree to column 19 of Schedule DB, Part E		
c.	Reconciliation of Amortization		
	1. Prior year total deferred balance	$	1,571,678,805
	2. Current year amortization	$	42,039,024
	3. Current year deferred recognition	$	489,507,458
	4. Ending deferred balance [1-(2+3)]	$	1,040,132,323
d.	Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No.86		NA
e.	Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 10		NA

(3) Hedging Strategies Identified as No Longer Highly Effective – NA

(4) Hedging Strategies Terminated - NA

NOTES TO FINANCIAL STATEMENTS

9] Income Taxes

C.1 No significant changes

F. **Consideration of the Inflation Reduction Act (Act) for First Quarter 2025 Financial Statements:**

a. The Inflation Reduction Act (Act) was enacted on August 16, 2022 and included a new corporate alternative minimum tax (CAMT). The Act and CAMT went into effect for tax years beginning after 2022.

b. The Company is included in a consolidated federal income tax return together with its ultimate domestic parent, Ascot Wealth Mgt ("EQH"). EQH has determined that it is an applicable corporation for CAMT in 2025.

c. EQH has determined that it does not expect to be liable for CAMT in 2025.

10] Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A/B. The Company received a $210.0 million capital contribution from its parent EFS on January 2, 2025.

Ascot Financial Bermuda Re Ltd. ("EFBR") was incorporated as a subsidiary of the Company's parent EFS on August 7, 2024, with all 250,000 issued shares owned by EFS. On January 1, 2025, EFBR purchased approximately 249,900 of its shares from EFS. On January 4, 2025, the Company purchased the shares of EFBR for $250.0 million. On March 31, 2025, EFLOA distributed all of its shares in EFBR to EFS as a return of capital totaling $250.0 million.

The Company received $11.0 million of dividends in 2025 from its wholly-owned subsidiary Ascot Financial Investment Management America, LLC ("EFIMA").

On January 3, 2025, the Company issued $200.0 million of floating rate notes to EFS. The notes had an interest rate of one-month SOFR plus 20 basis points and were repaid on January 16, 2025.

On March 26, 2025, the Company issued $200 million of floating rate notes to EFS. The note pays a floating interest rate annually of one month SOFR plus 15 basis points and matures on September 26, 2025.

On January 31, 2025, the Company purchased $619.0 million of floating rate notes from EFLIC, an affiliate of the Company. These are floating rate notes where par value equals fair value.

C. Transactions with Related Parties not Reported on Schedule Y - None

D. The Company reported amounts due from affiliates of $99.0 million and $107.5 million at March 31, 2025 and December 31, 2024, respectively. The Company reported amounts payable to affiliates of $15.8 million and $58.3 million at March 31, 2025 and December 31, 2024, respectively. The receivable and payable are primarily related to the expense overhead allocations, reinsurance settlements, and commission payables.

E.- O. No significant change

11] Debt

A. Debt and Capital Notes

The Company has no debt and capital note obligations outstanding at March 31, 2025.

B. Federal Home Loan Bank ("FHLB")

1. The Company is a member of the Federal Home Loan Bank of San Francisco ("FHLBSF"). Through its membership, the company has conducted business activity (borrowings) with the FHLBSF. The company is utilizes FHLBSF for the ability to issue advances to supplement liquidity sources. The Company has a capacity with the FHLBSF of up to 5% of admitted assets of the Company. The Company has determined the estimated maximum borrowing capacity as $2,603,000,000.

2. a. FHLB Capital Stock – Aggregate Totals:

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ —	$ —	$ —
(b)	Membership Stock – Class B	3,897,900	3,897,900	—
(c)	Activity Stock	—	—	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total	$ 3,897,900	$ 3,897,900	$ —
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 2,603,000,000	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

2. Prior Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ —	$ —	$ —
(b)	Membership Stock – Class B	3,897,900	3,897,900	—
(c)	Activity Stock	—	—	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total	$ 3,897,900	$ 3,897,900	$ —
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 2,496,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	$ 3,897,900	$ 3,897,900	$ —	$ —	$ —	$ —

3. Collateral pledge to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ —	$ —	$ —

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ —	$ —	$ —

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ —	$ —	$ —

4. Prior Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ —	$ —	$ —

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$ —	$ —	$ —

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$ —	$ —	$ —

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$ —	$ —	$ —

4. Prior Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

4. Borrowings from FHLB- None

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	$ —	$ —	$ —	XXX
(b)	Funding Agreements	—	—	—	—
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	$ —	$ —	$ —	$ —

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts	Funding Agreements Reserves
(a)	Debt	$ —	$ —	$ —	XXX
(b)	Funding Agreements	—	—	—	—
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	$ —	$ —	$ —	$ —

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Accounts
1.	Debt	$ —	$ —	$ —
2.	Funding Agreements	—	—	—
3.	Other	—	—	—
4.	Aggregate Total	$ —	$ —	$ —

c. FHLB Prepayment Obligations

		Does the company have prepayment obligations under the following arrangements?
1.	Debt	No
2.	Funding Agreements	No
3.	Other	No

12] Retirement plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Postretirement Plans

The Company does not have any Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

13] Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

A. The Company received a $210.0 million capital contribution from its parent EFS on January 2, 2025.

On January 4, 2025, the Company purchased a new subsidiary Bermuda Re Ltd.,("EFBR") from EFS for $250.0 million.

On March 31, 2025, EFLOA distributed all of its shares in EFBR to EFS as a return of capital totaling $250.0 million.

The Company received $11.0 million of dividends in 2025 from its wholly-owned subsidiary EFIMA.

B. - M. 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

A. No significant change.

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets

The Company did not have any transactions related to the transfer and servicing of financial assets and extinguishments of liabilities.

C. Wash Sales

The Company did not sell any securities for the period ended March 31, 2025 that were reacquired within 30 days of the sale date.

18] Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

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

No significant change.

20] Fair Value Measurement

A. 1) Fair Value Measurement as of March 31, 2025:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value :					
Bonds:					
Residential Mortgage-Backed Securities	$ —	$ —	$ —	$ —	$ —
Commercial Mortgage-Backed Securities	—	—	—	—	—
Other Loan-Backed and Structured Securities	—	—	—	—	—
U.S. Government and Agency	—	—	—	—	—
Other Governments	—	—	—	—	—
States and Political Subdivisions	—	—	—	—	—
Other Corporate	—	—	—	—	—
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Total Bonds	$ —	$ —	$ —	$ —	$ —
Preferred Stocks:					
Industrial and Miscellaneous	$ —	$ 1,234,784	$ —	$ —	$ 1,234,784
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Total Preferred Stocks	$ —	$ 1,234,784	$ —	$ —	$ 1,234,784
Common Stocks:					
Industrial and Miscellaneous	$ —	$ —	$ 3,897,900	$ —	$ 3,897,900
Total Common Stocks	$ —	$ —	$ 3,897,900	$ —	$ 3,897,900
Derivative Assets:					
Futures	$ —	$ —	$ —	$ —	$ —
Options	—	4,148,611	—	—	4,148,611
Total Derivatives	$ —	$ 4,148,611	$ —	$ —	4,148,611
Separate Account Assets *	$ 9,391,058,852	$2,658,848,282	$ —	$ —	$ 12,049,907,134
Total Assets at Fair Value	$ 9,391,058,852	$2,664,231,677	$ 3,897,900	$ —	$ 12,059,188,429
b. Liabilities at Fair Value:					
Derivative Liabilities	$ —	—	—	—	—
Total Liabilities at Fair Value	$ —	—	—	—	—

* Includes only cash and invested assets

NOTES TO FINANCIAL STATEMENTS

2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

a. Assets	Beginning Balance, Jan. 1, 2025	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance, Mar. 31, 2025
Commercial mortgage-backed securities	—	—	—	—	—	—	—	—	—	—
Common stock - Industrial and Miscellaneous	$3,897,900	—	—	—	—	—	—	—	—	$3,897,900
Separate Account										—
Total	$3,897,900	0	0	0	0	0	0	0	0	$3,897,900
b. Liabilities	Beginning Balance, Jan. 1, 2025	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance, Mar. 31, 2025
Total										

3) Separate Account amounts include $0 of Level 3 securities now carried at fair value, which were (carried at adjusted cost in prior period).

4/5) No significant change.

B. N/A

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of March 31, 2025 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds:							
Issuer Credit Obligations (D-1.1)	$ 1,872,424,600	$ 2,138,795,481	$ 0	$ 1,773,739,944	$ 98,684,656		
Asset-Backed Securities (D-1.2)	$ 574,499,789	$ 580,974,995	$ 0	$ 574,499,789	$ 0		
Preferred Stock	$ 1,234,784	$ 1,234,784	$ —	$ 1,234,784	$ —		
Common Stock	$ 3,897,900	$ 3,897,900	$ —	$ —	$ 3,897,900		
Mortgage Loans on Real Estate	$ 69,041,373	$ 68,350,000	$ —	$ —	$ 69,041,373		
Derivatives	$ 137,035,646	$ 137,035,646	$ 132,887,036	$ 4,148,610	$ —		
Separate Accounts*	$ 35,213,223,059	$ 34,908,127,521	$ 11,362,781,710	$22,227,178,177	$1,623,263,172		
Policy Loans	$ 211,434,979	$ 206,631,982	$ —	$ —	$ 211,434,979		
Policyholders liabilities: Investment contracts **	$ 1,188,750,897	$ 1,188,750,897	$ —	$ —	$1,188,750,897		

* Includes only cash and invested assets
** Includes General Account and Separate Account

D. Not practicable to estimate fair value - None

21] Other Items

A/B, C-I

No significant change.

C. Other Disclosures

In accordance with adoption of the revision to SSAP 26 – Bonds, effective January 1, 2025, the Company's General Account and non insulated Separate Accounts had no impacted investments to reclassify from Schedule D. The Company adopted SSAP No. 21 – Other Admitted Assets with respect to residual accounting that resulted in a change in measurement to cost recovery. This has no impact other than the change the measurement basis going forward.

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

1. Net Negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 52,042,160	$ 51,747,691	$ 177,045	$ 117,424

NOTES TO FINANCIAL STATEMENTS

2. Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 52,042,160	$ 51,747,691	$ 177,045	$ 117,424

3. Calculated adjusted capital and surplus

	Total
Prior Period General Account Capital & Surplus..................	$ 4,063,599,045
From Prior Period SAP Financials	—
Net Positive Goodwill (admitted)..	—
EDP Equipment & Operating system Software (admitted)....	$ —
Net DTAs (admitted)...	$ 31,372,523
Net Negative (disallowed) IMR (admitted)...........................	$ 53,023,985
Adjusted Capital & Surplus..	$ 3,979,202,537

4. Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate account to adjusted capital and surplus.	1.3 %

5. Allocated gains/losses to IMR from derivatives

	Gains	Losses
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period..	—	—
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period..	—	—
Fair Value Derivative Gains & Losses Amortized Over Current Period...	—	—
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total...............................	—	—

The Company attests to the following statements:

i. Fixed income investments generating IMR losses comply with the Company’s documented investment or liability management policies.

ii. IMR losses for fixed income related derivatives - Not applicable

iii. Any deviation to 13.c.i is because of a temporary and transitory timing issue or related to a specific event.

iv. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures.

22] Events Subsequent

RGA Reinsurance Transaction

On February 23, 2025, the Company, as well as affiliates, Ascot Financial Life Insurance Company (“EFLIC”) and Ascot Financial Life Insurance Company of America (“EFLOA”) entered into a master transaction agreement (“MTA”) with Reinsurance Group of America (“RGA”) pursuant to which, at closing and subject to the terms and conditions set forth in the MTA, RGA would enter into a separate reinsurance agreement pursuant to which the Company will cede to RGA a 75% quota share of its in-force individual life insurance block. The transaction is expected to close in mid-2025.

23] Reinsurance

No significant change.

24] Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not write retrospective rated contracts.

25] Change in Incurred Losses and Loss Adjustment Expenses

There are no material changes in the provision for incurred loss and loss adjustment expenses attributable to insured events of prior years.

NOTES TO FINANCIAL STATEMENTS

26] Intercompany Pooling Arrangements

No significant change.

27] Structured Settlements

No significant change.

28] Health Care Receivables

No significant change.

29] Participating Policies

No significant change.

30] Premium Deficiency Reserves

No significant change.

31] Reserves for Life Contracts and Annuity Contracts

No significant change to direct reserves.

32] Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

No significant change to direct reserves.

33] Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change to direct reserves.

34] Premium 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 0001333986

1.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .... Yes [ ] No [X]

1.2 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 12/31/2020

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) 10/20/2022

6.4 By what department or departments?
Department of Insurance of the State of Arizona ....

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AllianceBernstein Corporation	Nashville TN				YES
AllianceBernstein Holding LP	Nashville TN				YES
AllianceBernstein Investments Inc.	New York, NY				YES
AllianceBernstein LP	Nashville TN				YES
AllianceBernstein Investor Services, Inc.	San Antonio, TX				YES
AB Broadly Syndicated Loan Manager LLC	Nashville, TN				YES
AB CarVal Investors, LP	Minneapolis, MN				YES
AB Private Credit Investors LLC	New York, NY				YES
AB Custom Alternative Solutions LLC	New York, NY				YES
Ascot Advisors, LLC	New York, NY				YES
Ascot Investment Management Group, LLC	New York, NY				YES
Ascot Distributors, LLC	New York, NY				YES
Sanford C. Bernstein & Co., LLC	New York, NY				YES
Ascot Financial Life Insurance Company	New York, NY				YES
Ascot Ascot Inc.	New York, NY				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

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:
Exceptions are listed in Schedule of Special Deposits and OTC Derivatives held by Brokers.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 0	$ 0
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 5,558,248	$ 1,211,623
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,558,248	$ 1,211,623
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 5,624,392

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 5,624,392

16.3 Total payable for securities lending reported on the liability page. $ 5,624,392

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	780 Delta Dr Monroe. LA 71203
BNY Mellon Liquidity Direct	One Wall Street, New York, NY 10286
AB Investor Services, Inc	8000 IH 10 W, 13th FL, San Antonio, TX 78230

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Ascot Agrifinance, LLC	A
Alliance Bernstein, LP	A
AXA Real Estate Investment Managers US LLC	U
AXA Investment Managers, Inc.	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	Ascot Agrifinance, LLC	5493003SYWQCN68VWG95	Domiciled in the state of Delaware with a foreign qualification in both North and South Dakota	NO
108477	Alliance Bernstein, LP	0JK55UGWSWNF3X7KLQ85	SEC	DS
167667	AXA Real Estate Investment Managers US LLC		SEC	DS
113608	AXA Investment Managers, Inc.	F0MIWIFRU0RT2UJ3VE57	SEC	DS

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

18.2 If no, list exceptions:

....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 b. Issuer or obligor is current on all contracted interest and principal payments.
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
 a. The shares were purchased prior to January 1, 2019.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 d. The fund only or predominantly holds bonds in its portfolio.
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 68,350,000
1.14 Total Mortgages in Good Standing	$ 68,350,000
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 68,350,000
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$ 0
1.62 Residential Mortgages	$ 0
1.63 Commercial Mortgages	$ 0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent	65.400 %
2.2 A&H cost containment percent	1.310 %
2.3 A&H expense percent excluding cost containment expenses	41.100 %

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 $ 0

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 $ 0

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [X]

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 [X]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	3,328,047	38,166,812	2,040,904	0	43,535,763	0
2.	Alaska AK	L	145,496	4,342,375	4,858	0	4,492,729	0
3.	Arizona AZ	L	4,540,958	85,769,805	3,323,263	0	93,634,026	0
4.	Arkansas AR	L	1,098,820	29,956,169	1,065,190	0	32,120,179	0
5.	California CA	L	27,157,329	423,107,894	3,614,326	0	453,879,549	0
6.	Colorado CO	L	6,203,287	76,687,920	1,271,450	0	84,162,657	0
7.	Connecticut CT	L	2,534,007	64,763,939	1,471,527	0	68,769,473	0
8.	Delaware DE	L	1,049,411	19,104,808	203,027	0	20,357,246	0
9.	District of Columbia DC	L	538,211	8,728,235	201,449	0	9,467,895	0
10.	Florida FL	L	22,594,260	338,148,419	1,205,361	0	361,948,040	0
11.	Georgia GA	L	7,453,069	70,728,820	3,423,272	0	81,605,161	0
12.	Hawaii HI	L	871,465	16,070,587	4,204	0	16,946,256	0
13.	Idaho ID	L	1,013,533	14,849,371	929,425	0	16,792,329	0
14.	Illinois IL	L	8,698,835	169,417,074	3,064,957	0	181,180,866	0
15.	Indiana IN	L	1,403,005	50,510,527	1,291,056	0	53,204,588	0
16.	Iowa IA	L	1,379,023	37,596,430	448,239	0	39,423,692	0
17.	Kansas KS	L	1,920,545	26,277,111	437,938	0	28,635,594	0
18.	Kentucky KY	L	1,860,497	30,324,951	2,168,529	0	34,353,977	0
19.	Louisiana LA	L	5,173,597	40,396,894	5,885,973	0	51,456,464	0
20.	Maine ME	L	245,828	17,894,922	179,984	0	18,320,734	0
21.	Maryland MD	L	3,432,425	78,678,695	513,529	0	82,624,649	0
22.	Massachusetts MA	L	5,404,695	90,193,921	6,941,743	0	102,540,359	0
23.	Michigan MI	L	5,041,371	155,686,491	2,999,003	0	163,726,865	0
24.	Minnesota MN	L	5,277,697	69,624,050	699,567	0	75,601,314	0
25.	Mississippi MS	L	1,166,005	9,764,982	1,821,267	0	12,752,254	0
26.	Missouri MO	L	2,306,228	10,986,363	743,224	0	14,035,815	0
27.	Montana MT	L	196,332	5,131,935	149,657	0	5,477,924	0
28.	Nebraska NE	L	771,446	41,888,514	281,810	0	42,941,770	0
29.	Nevada NV	L	1,637,200	26,943,213	156,079	0	28,736,492	0
30.	New Hampshire NH	L	406,055	18,708,794	372,890	0	19,487,739	0
31.	New Jersey NJ	L	18,460,694	230,764,694	1,156,463	0	250,381,851	0
32.	New Mexico NM	L	650,621	7,295,396	90,328	0	8,036,345	0
33.	New York NY	N	1,043,909	5,577,892	48,135	0	6,669,936	0
34.	North Carolina NC	L	6,798,253	111,493,370	2,681,417	0	120,973,040	0
35.	North Dakota ND	L	360,297	6,360,696	434,460	0	7,155,453	0
36.	Ohio OH	L	5,936,219	164,883,971	372,261	0	171,192,451	0
37.	Oklahoma OK	L	1,319,057	15,521,714	731,186	0	17,571,957	0
38.	Oregon OR	L	1,161,655	14,961,028	367,222	0	16,489,905	0
39.	Pennsylvania PA	L	12,264,681	279,776,791	4,424,375	0	296,465,847	0
40.	Rhode Island RI	L	488,505	17,375,533	21,205	0	17,885,243	0
41.	South Carolina SC	L	5,479,341	52,295,891	1,316,379	0	59,091,611	0
42.	South Dakota SD	L	507,982	7,507,397	116,224	0	8,131,603	0
43.	Tennessee TN	L	2,862,614	46,062,857	1,914,408	0	50,839,879	0
44.	Texas TX	L	18,490,603	297,808,816	6,621,444	0	322,920,863	0
45.	Utah UT	L	5,276,454	376,361,572	2,938,627	0	384,576,653	0
46.	Vermont VT	L	196,333	17,261,223	154,767	0	17,612,323	0
47.	Virginia VA	L	5,359,625	83,412,484	1,084,891	0	89,857,000	0
48.	Washington WA	L	5,459,866	70,423,909	239,266	0	76,123,041	0
49.	West Virginia WV	L	814,140	18,027,538	229,229	0	19,070,907	0
50.	Wisconsin WI	L	3,948,455	64,035,116	1,922,303	0	69,905,874	0
51.	Wyoming WY	L	307,670	2,850,397	310,428	0	3,468,495	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	949	0	0	0	949	0
54.	Puerto Rico PR	L	54,849	23,297,380	0	0	23,352,229	0
55.	U.S. Virgin Islands VI	L	3,689	0	0	0	3,689	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	40,813	0	188	0	41,001	0
58.	Aggregate Other Aliens OT	XXX	3,463,857	0	0	0	3,463,857	0
59.	Subtotal	XXX	225,599,808	3,983,805,686	74,088,907	0	4,283,494,401	0
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	271,427	0	33,404	0	304,831	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	225,871,235	3,983,805,686	74,122,311	0	4,283,799,232	0
96.	Plus Reinsurance Assumed	XXX	97,087,869	480,812,169	0	0	577,900,038	0
97	Totals (All Business)	XXX	322,959,104	4,464,617,855	74,122,311	0	4,861,699,270	0
98.	Less Reinsurance Ceded	XXX	22,987,106	4,310,148	7,273,871	0	34,571,125	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	299,971,998	4,460,307,707	66,848,440	0	4,827,128,145	0
	DETAILS OF WRITE-INS							
58001.	Other Alien	XXX	3,463,857	0	0	0	3,463,857	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,463,857	0	0	0	3,463,857	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 5

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Ownership %	Federal ID#	NAIC Code	State of Domicile
Ascot Ascot, Inc	-	90-0226248		
Alpha Units Ascot, Inc.	100.00	83-2796390		DE
AllianceBernstein LP	26.72	13-4064930		
AllianceBernstein Corporation	100.00	13-3633538		
Alpha Units Ascot II, Inc.	100.00	68-0461436		DE
AllianceBernstein LP	14.20	13-4064930		
787 Ascot, LLC	100.00	27-0294443		
1285 Ascot, LLC	100.00	46-1106388		
AllianceBernstein LP	20.92	13-4064930		
Ascot Financial Services, LLC	100.00	52-2197822		
CS Life Re Company	100.00	46-5697182	15502	AZ
Ascot Financial Investment Management, LLC	100.00	87-1424173		
Ascot Investment Management, LLC	100.00	88-2794295		
Ascot Distribution Holding Corporation	100.00	13-4078005		
Ascot Advisors, LLC	100.00	13-4071393		
Ascot Network, LLC	100.00	06-1555494		
Penn Investment Advisors, Inc	100.00	38-3802854		
PlanConnect, LLC	100.00	27-1540220		
EQ AZ Life Re Company	100.00	82-3971925	16234	AZ
Ascot Financial Bermuda RE Ltd.	100.00	98-1809871		
Ascot Financial Life Insurance Company	100.00	13-5570651	62944	NY
Ascot Investment Management Group, LLC	100.00	27-5373651		
EVSA, Inc	100.00	23-2671508		
ECA Residentail LLC	100.00	92-0860868		
Broad Vista Partners, LLC	70.00	81-3019204		
200 East 87th Street Company, LLC	100.00	86-3691523		
Westory 14th Street LLC	100.00	99-1043155		
EQ European Commercial Real Estate Debt Ascot LLC	100.00	85-3881722		
EQ European Commercial Real Estate Debt Ascot GP S.à r.l.	100.00	98-1588168		
EQ Ascot, LLC	100.00	22-2766036		
Ascot Casualty Insurance Company	100.00	06-1166226	10589	VT
Ascot Distributors, LLC	100.00	52-2233674		
JMR Reality services, Inc	100.00	13-3813232		
Ascot Structured Settlement Corporation	100.00	22-3492811		DE
Ascot Financial Life and Annuity Company	100.00	13-3198083	62880	CO
Ascot Financial Life Insurance Company of America	100.00	86-0222062	78077	AZ
Ascot Financial Investment Management America, LLC	100.00	93-2098229		
MONY International Ascot, LLC	100.00	13-3790446		
MONY Financial Services, Inc	100.00	11-3722370		
Financial Marketing Agency, Inc.	99.00	31-1465146		
1740 Advisors, Inc.	100.00	13-2645490		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
4965	Ascot Ascot Inc Grp	00000	90-0226248		1333986	New York Stock Exchange	Ascot Ascot, Inc	US	UIP	Publicly Traded	Ownership	0.000	Publicly Traded		
0000		00000	83-2796390				Alpha Units Ascot, Inc.	US	NIA	Ascot Ascot, Inc	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	13-4064930		1109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Alpha Units Ascot, Inc.	Ownership	26.720	Ascot Ascot, Inc		
0000		00000	13-3633538				AllianceBernstein Corporation	US	NIA	Alpha Units Ascot, Inc.	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	68-0461436				Alpha Units Ascot II, Inc.	US	NIA	Ascot Ascot, Inc	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	13-4064930		1109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Alpha Units Ascot II, Inc.	Ownership	14.200	Ascot Ascot, Inc		
0000		00000	27-0294443				787 Ascot, LLC	US	NIA	Ascot Ascot, Inc	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	46-1106388				1285 Ascot, LLC	US	NIA	Ascot Ascot, Inc	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	13-4064930		1109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Ascot Ascot, Inc	Ownership	20.920	Ascot Ascot, Inc		
0000		00000	52-2197822		1257148		Ascot Financial Services, LLC	US	UDP	Ascot Ascot, Inc	Ownership	100.000	Ascot Ascot, Inc		
4965	Ascot Ascot Inc Grp	15502	46-5697182				CS Life Re Company	US	IA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	87-1424173				Ascot Financial Investment Management, LLC	US	NIA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	88-2794295				Ascot Investment Management, LLC	US	NIA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	13-4078005				Ascot Distribution Holding Corporation	US	NIA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	13-4071393		33179		Ascot Advisors, LLC	US	NIA	Ascot Distribution Holding Corporation	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	06-1555494		1292309		Ascot Network, LLC	US	NIA	Ascot Distribution Holding Corporation	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	38-3802854				Penn Investment Advisors, Inc	US	NIA	Ascot Distribution Holding Corporation	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	27-1540220				PlanConnect, LLC	US	NIA	Ascot Distribution Holding Corporation	Ownership	100.000	Ascot Ascot, Inc		
4965	Ascot Ascot Inc Grp	16234	82-3971925				EQ AZ Life Re	US	IA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	98-1809871				Ascot Financial Bermuda RE Ltd.	BMU	IA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
4965	Ascot Ascot Inc Grp	62944	13-5570651		727920		Ascot Financial Life Insurance Company	US	IA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	27-5373651				Ascot Investment Management Group, LLC	US	NIA	Ascot Financial Life Insurance Company	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	23-2671508				EVSA, Inc	US	NIA	Ascot Financial Life Insurance Company	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	92-0860868				ECA Residentail LLC	US	NIA	Ascot Financial Life Insurance Company	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	81-3019204				Broad Vista Partners, LLC	US	NIA	Ascot Financial Life Insurance Company	Ownership	70.000	Ascot Ascot, Inc		
0000		00000	86-3691523				200 East 87th Street Company, LLC	US	NIA	Ascot Financial Life Insurance Company	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	99-1043155				Westory 14th Street LLC	LUX	NIA	Ascot Financial Life Insurance Company	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	85-3881722				EQ European Commercial Real Estate Debt Ascot LLC	LUX	NIA	Ascot Financial Life Insurance Company	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	98-1588168				EQ European Commercial Real Estate Debt Ascot GP S.à r.l.	LUX	NIA	Ascot Financial Life Insurance Company	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	22-2766036		1257149		Ascot Ascot, LLC	US	NIA	Ascot Financial Life Insurance Company	Ownership	100.000	Ascot Ascot, Inc		
4965	Ascot Ascot Inc Grp	10589	06-1166226				Ascot Casualty Insurance Company	US	NIA	Ascot Ascot, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	52-2233674		858875		Ascot Distributors, LLC	US	NIA	Ascot Ascot, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	13-3813232				JMR Reality services, Inc	US	NIA	Ascot Ascot, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	22-3492811				Ascot Structured Settlement Corp.	US	NIA	Ascot Ascot, LLC	Ownership	100.000	Ascot Ascot, Inc		

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 *
4965	Ascot Ascot Inc Grp	62880	13-3198083		1342913		Ascot Financial Life and Annuity Company	US	IA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
4965	Ascot Ascot Inc Grp	78077	86-0222062		835357		Ascot Financial Life Insurance Company of America	US	RE	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	93-2098229				Ascot Financial Investment Management America, LLC	US	DS	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	13-3790446				MONY International Ascot, LLC	US	NIA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	11-3722370				MONY Financial Services, Inc	US	NIA	Ascot Financial Services, LLC	Ownership	100.000	Ascot Ascot, Inc		
0000		00000	31-1465146				Financial Marketing Agency, Inc.	US	NIA	MONY Financial Services, Inc	Ownership	99.000	Ascot Ascot, Inc		
0000		00000	13-2645490				1740 Advisors, Inc.	US	NIA	MONY Financial Services, Inc	Ownership	100.000	Ascot Ascot, Inc		

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 8 0 7 7 2 0 2 5 4 9 0 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 8 0 7 7 2 0 2 5 3 6 5 0 0 0 0 1
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 8 0 7 7 2 0 2 5 4 4 5 0 0 0 0 1
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 7 8 0 7 7 2 0 2 5 4 4 6 0 0 0 0 1
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 8 0 7 7 2 0 2 5 4 4 7 0 0 0 0 1
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 8 0 7 7 2 0 2 5 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Accrued administrative fees	8,960,590	0	8,960,590	8,078,095
2505. Deferred Asset - Derivatives SSAP 108	1,040,132,323	0	1,040,132,323	1,571,678,805
2597. Summary of remaining write-ins for Line 25 from overflow page	1,049,092,913	0	1,049,092,913	1,579,756,900

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Other income on Funds Withheld reinsurance assumed	103,776,574	107,214,609	439,791,250
08.305. IMR Assumed	423,694	16,941,069	12,381,739
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	104,200,268	124,155,678	452,172,989

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	68,350,000	68,350,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	68,350,000	68,350,000
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	68,350,000	68,350,000
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	68,350,000	68,350,000

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	34,476,550	3,305,233
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,095,812	8,823,396
2.2 Additional investment made after acquisition	15,644,758	25,336,627
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	1,463,167	(2,433,646)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium, depreciation and proportional amortization	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	1,098,394	555,060
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	53,581,893	34,476,550
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	53,581,893	34,476,550

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	3,024,578,022	2,689,080,147
2. Cost of bonds and stocks acquired	37,164,035	916,897,608
3. Accrual of discount	622,993	3,474,444
4. Unrealized valuation increase/(decrease)	5,172	1,438,757
5. Total gain (loss) on disposals	236,977	(845,125)
6. Deduct consideration for bonds and stocks disposed of	336,464,607	580,440,433
7. Deduct amortization of premium	1,239,432	5,990,148
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	962,771
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,724,903,160	3,024,578,022
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,724,903,160	3,024,578,022

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)	1,026,696,988	0	9,657,971	(463,636)	1,016,575,382	0	0	1,026,696,988
2. NAIC 2 (a)	1,121,626,287	2,342,606	1,470,954	(277,840)	1,122,220,100	0	0	1,121,626,287
3. NAIC 3 (a)	0	0	0	0	0	0	0	0
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total ICO	2,148,323,275	2,342,606	11,128,924	(741,476)	2,138,795,481	0	0	2,148,323,275
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	860,127,933	34,821,429	325,098,706	124,980	569,975,636	0	0	860,127,933
9. NAIC 2	10,999,302	0	0	57	10,999,360	0	0	10,999,302
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total ABS	871,127,235	34,821,429	325,098,706	125,037	580,974,995	0	0	871,127,235
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	1,229,611	0	0	5,172	1,234,784	0	0	1,229,611
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	0
19. NAIC 5	0	0	0	0	0	0	0	0
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	1,229,611	0	0	5,172	1,234,784	0	0	1,229,611
22. Total ICO, ABS & Preferred Stock	3,020,680,122	37,164,035	336,227,630	(611,266)	2,721,005,260	0	0	3,020,680,122

(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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	12,146,155
2.	Cost Paid/(Consideration Received) on additions	1,792,584
3.	Unrealized Valuation increase/(decrease)	(6,413,502)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	3,801,887
6.	Considerations received/(paid) on terminations	7,178,513
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	4,148,611
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,148,611

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				99,179,267
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				33,707,769
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	9,766,221			
	3.14 Section 1, Column 18, prior year	(1,890,146)	11,656,367	11,656,367	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	9,766,222			
	3.24 Section 1, Column 19, prior year plus	(1,890,146)			
	3.25 SSAP No. 108 adjustments	0	11,656,367	11,656,367	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			(51,845,805)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(74,343,132)			
	4.23 SSAP No. 108 adjustments	22,497,327		(51,845,805)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				132,887,035
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				132,887,035

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	4,148,611	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	132,887,036	
3.	Total (Line 1 plus Line 2)		137,035,646
4.	Part D, Section 1, Column 6	137,035,646	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	4,148,611	
8.	Part B, Section 1, Column 13	7,493,587	
9.	Total (Line 7 plus Line 8)		11,642,197
10.	Part D, Section 1, Column 9	11,642,197	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	381,447	
14.	Part B, Section 1, Column 20	132,887,035	
15.	Part D, Section 1, Column 12	133,268,482	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	104,079,249	391,109,607
2.	Cost of cash equivalents acquired	3,674,733,518	12,091,676,965
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	3,776,854,174	12,378,707,323
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,958,593	104,079,249
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,958,593	104,079,249

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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 Administrative 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
000000-00-0	26N PRIVATE EQUITY PARTNERS I LP	WILMINGTON	DE	26N Private Equity Partners I GP LP		08/13/2024	1	0	1,102,145	6	18,867,112	1.240
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS II, L.P.	WILMINGTON	DE	ARES CIP MANAGEMENT, L.P.		10/25/2023	1	0	8,741,899	6	11,258,101	0.750
000000-00-0	AVP VENTURE III S.L.P.	PARIS	FRA	AXA Venture Partners S.A.S.		12/14/2023	1	0	3,950,748	6	36,046,293	19.110
000000-00-0	CARLYLE INFRASTRUCTURE CREDIT FUND II NOTE ISSUER, L.P.	WILMINGTON	DE	CICF II NOTE ISSUER GENERAL PARTNER, L.L.C.		03/17/2025	1	0	0	6	15,000,000	1.500
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								0	13,794,792	24	81,171,506	XXX
000000-00-0	AB ABBOTT PE CO-INVEST 2024 FUND L.P.	WILMINGTON	DE	AB Abbott PE Co-Invest Partners 2024 GP L.P.		08/23/2024	2	0	999,625	0	34,502,062	100.000
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated								0	999,625	0	34,502,062	XXX
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS FUND XII LP	WILMINGTON	DE	ROCKWOOD CAPITAL PARTNERS XII, LLC		02/16/2024	1	0	850,340	0	0	1.250
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								0	850,340	0	0	XXX
62880A-AC-6	NB SPECIALTY FINANCE INSURANCE		US	NB SPECIALTY FINANCE INSURANCE		02/10/2025		2,250,000	0	0	0	0.000
73758*-AG-6	OCTANE		US	OCTANE - ABS		03/14/2025		845,812	0	0	0	0.000
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								3,095,812	0	0	0	XXX
6899999. Total - Unaffiliated								3,095,812	14,645,132	24	81,171,506	XXX
6999999. Total - Affiliated								0	999,625	0	34,502,062	XXX
7099999 - Totals								3,095,812	15,644,758	24	115,673,568	XXX

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 Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized 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 Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
6899999. Total - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
7099999 - Totals							0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
33888#-AA-2	FLATIRON HOLDING INC - ABS	01/28/2025	DIRECT		2,342,606	2,362,606	0	2.B Z
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					2,342,606	2,362,606	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					2,342,606	2,362,606	0	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					2,342,606	2,362,606	0	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					2,342,606	2,362,606	0	XXX
04941*-AA-2	ATLAS SECURITIZED PRODUCTS FUN - ABS	03/31/2025	DIRECT		11,690,051	11,690,051	0	1.D PL
04941*-AB-0	ATLAS SECURITIZED PRODUCTS FUN - ABS	03/31/2025	DIRECT		5,720,663	5,720,663	0	1.D PL
04941*-AC-8	ATLAS SECURITIZED PRODUCTS FUN - ABS	03/31/2025	DIRECT		11,690,051	11,690,051	0	1.G PL
04941*-AD-6	ATLAS SECURITIZED PRODUCTS FUN - ABS	03/31/2025	DIRECT		5,720,663	5,720,663	0	1.G PL
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					34,821,429	34,821,429	0	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					34,821,429	34,821,429	0	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					34,821,429	34,821,429	0	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					34,821,429	34,821,429	0	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					37,164,035	37,184,035	0	XXX
4509999997. Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	XXX
6009999999 - Totals					37,164,035	XXX	0	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
02311#-AA-4	AMAROK ASCOT LLC	03/31/2025	Direct		43,012	43,012	42,588	43,012	0	0	0	0	0	43,012	0	0	0	0	09/30/2037	2.C PL
02311#-AD-8	AMAROK ASCOT LLC	03/31/2025	Direct		45,475	45,475	45,475	45,475	0	0	0	0	0	45,475	0	0	0	0	09/30/2038	2.C PL
23636A-BF-7	DANSKE BANK A/S	01/09/2025	Redemption		4,452,000	4,452,000	4,452,000	4,452,000	0	0	0	0	0	4,452,000	0	0	0	143,933	01/09/2026	1.G FE
36260#-AA-3	GSRP PORTFOLIO II LLC	03/31/2025	Paydown		12,306	12,306	12,306	12,306	0	0	0	0	0	12,306	0	0	0	219	06/30/2046	2.C PL
37331N-AH-4	GEORGIA-PACIFIC LLC	03/01/2025	Maturity		4,000,000	4,000,000	3,998,440	3,999,988	0	12	0	12	0	4,000,000	0	0	0	72,000	03/01/2025	1.E FE
58933Y-AR-6	MERCK & CO INC	02/10/2025	Maturity		1,000,000	1,000,000	951,250	999,076	0	924	0	924	0	1,000,000	0	0	0	13,750	02/10/2025	1.E FE
688225-AH-4	OSHKOSH CORP	01/28/2025	JANE STREET EXECUTION SERVICES LLC		830,267	906,000	902,593	904,134	0	26	0	26	0	904,160	0	(73,892)	(73,892)	11,546	03/01/2030	2.B FE
90363@-AB-6	USTA NATIONAL TENNIS CENTER	01/08/2025	Direct		171,595	171,595	171,595	171,595	0	0	0	0	0	171,595	0	0	0	3,501	09/08/2039	1.G FE
96950F-AQ-7	WILLIAMS COMPANIES INC	01/15/2025	Maturity		466,000	466,000	465,390	465,998	0	2	0	2	0	466,000	0	0	0	9,087	01/15/2025	2.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					11,020,656	11,096,389	11,041,638	11,093,585	0	964	0	964	0	11,094,549	0	(73,892)	(73,892)	254,036	XXX	XXX
45886*-AA-2	PERSHING ROAD DEVELOPMENT CO L	03/15/2025	Direct		34,376	34,376	34,496	34,486	0	(111)	0	(111)	0	34,376	0	0	0	261	09/15/2042	1.E
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					34,376	34,376	34,496	34,486	0	(111)	0	(111)	0	34,376	0	0	0	261	XXX	XXX
33888#-AA-2	FLATIRON HOLDING INC - ABS	02/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/21/2027	2.B Z
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					11,055,032	11,130,764	11,076,134	11,128,071	0	853	0	853	0	11,128,924	0	(73,892)	(73,892)	254,297	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					11,055,032	11,130,764	11,076,134	11,128,071	0	853	0	853	0	11,128,924	0	(73,892)	(73,892)	254,297	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					11,055,032	11,130,764	11,076,134	11,128,071	0	853	0	853	0	11,128,924	0	(73,892)	(73,892)	254,297	XXX	XXX
38383W-6M-3	GNR 2023-042 PD - CMO/RMBS	03/01/2025	Direct		1,731,716	1,731,716	1,720,622	1,731,716	0	0	0	0	0	1,731,716	0	0	0	14,101	03/20/2053	1.A
38384A-G5-6	GNR 2023-084 DA - CMO/RMBS	03/01/2025	Direct		1,105,229	1,105,229	1,111,100	1,105,229	0	0	0	0	0	1,105,229	0	0	0	10,442	12/20/2049	1.A
38384A-G8-0	GNR 2023-084 TC - CMO/RMBS	03/01/2025	Direct		917,910	917,910	917,910	917,910	0	0	0	0	0	917,910	0	0	0	7,707	05/20/2051	1.A
38384A-Q9-7	GNR 2023-082 PB - CMO/RMBS	03/01/2025	Direct		417,873	417,873	421,268	417,873	0	0	0	0	0	417,873	0	0	0	3,847	06/20/2052	1.A
38384A-R3-9	GNR 2023-082 B - CMO/RMBS	03/01/2025	Direct		344,215	344,215	341,741	344,215	0	0	0	0	0	344,215	0	0	0	3,166	08/20/2050	1.A
38384A-R7-0	GNR 2023-082 T - CMO/RMBS	03/01/2025	Direct		692,475	692,475	698,967	692,475	0	0	0	0	0	692,475	0	0	0	6,446	06/20/2053	1.A
38384B-BB-6	GNR 2023-081 NQ - CMO/RMBS	03/01/2025	Direct		871,121	871,121	876,157	871,121	0	0	0	0	0	871,121	0	0	0	7,825	06/20/2053	1.A
38384B-JY-8	GNR 2023-085 EB - CMO/RMBS	03/01/2025	Direct		1,525,579	1,525,579	1,512,468	1,525,579	0	0	0	0	0	1,525,579	0	0	0	12,764	06/20/2051	1.A
38384B-MV-0	GNR 2023-089 GA - CMO/RMBS	03/01/2025	Direct		903,190	903,190	909,364	903,190	0	0	0	0	0	903,190	0	0	0	10,013	01/20/2053	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					8,509,306	8,509,306	8,509,597	8,509,306	0	0	0	0	0	8,509,306	0	0	0	76,310	XXX	XXX
20754Q-AA-6	CAS 2023-R04 1M1 - CMO/RMBS	03/25/2025	Direct		788,361	788,361	788,361	788,664	0	(304)	0	(304)	0	788,361	0	0	0	8,740	05/25/2043	1.A
3132DW-HT-3	FH SD8342 - RMBS	03/01/2025	Direct		78,994	78,994	77,711	78,995	0	0	0	0	0	78,994	0	0	0	704	07/01/2053	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					867,355	867,355	866,071	867,659	0	(304)	0	(304)	0	867,355	0	0	0	9,444	XXX	XXX
36266T-AJ-8	GSMBS 2022-GR1 A5 - RMBS	03/01/2025	Direct		388,522	388,522	328,954	388,522	0	0	0	0	0	388,522	0	0	0	1,704	06/25/2052	1.A
36270F-AZ-6	GSMBS 23PJ3 A16 - RMBS	03/01/2025	Direct		1,725,128	1,725,128	1,697,095	1,724,792	0	336	0	336	0	1,725,128	0	0	0	13,452	10/27/2053	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					2,113,650	2,113,650	2,026,048	2,113,314	0	336	0	336	0	2,113,650	0	0	0	15,155	XXX	XXX
00120L-AA-6	AGL 16 A - CDO	02/21/2025	Direct		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,252	01/22/2035	1.A FE
75884Y-AE-8	REG20 XX C - CDO	02/11/2025	Direct		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,766	10/15/2034	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	43,018	XXX	XXX
00834X-AA-7	AFFRM 24X1 A - ABS	03/13/2025	DEUTSCHEALEX BROWN EUROPE		10,406,376	10,394,190	10,394,183	10,394,196	0	0	0	0	0	10,394,197	0	12,179	12,179	135,666	05/15/2029	1.A FE
02531B-AA-7	ACAR 242 A - ABS	03/13/2025	CHASE SECURITIES INC		16,484,414	16,461,402	16,461,291	16,461,402	0	0	0	0	0	16,461,402	0	23,012	23,012	214,943	02/12/2027	1.A FE
04941*-AA-2	ATLAS SECURITIZED PRODUCTS FUN - ABS	01/06/2025	DIRECT		899,235	899,235	895,992	899,234	0	0	0	0	0	899,235	0	0	0	67	05/25/2063	1.D PL
04941*-AB-0	ATLAS SECURITIZED PRODUCTS FUN - ABS	01/06/2025	DIRECT		440,051	440,051	439,767	440,051	0	0	0	0	0	440,051	0	0	0	35	05/25/2063	1.D PL
04941*-AC-8	ATLAS SECURITIZED PRODUCTS FUN - ABS	01/06/2025	DIRECT		899,235	899,235	897,984	899,235	0	0	0	0	0	899,235	0	0	0	67	05/25/2063	1.G PL
04941*-AD-6	ATLAS SECURITIZED PRODUCTS FUN - ABS	01/06/2025	DIRECT		440,051	440,051	439,941	440,051	0	0	0	0	0	440,051	0	0	0	35	05/25/2063	1.G PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 10	11	12	13	14	15	16	17	18	19	20	21
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
097093-AC-2	BVABS 23CAR3 B - ABS	03/25/2025	Direct		199,762	199,762	199,760	199,761	0	1	0	1	0	199,762	0	0	0	2,162	07/26/2032	1.D FE
10805M-AB-3	BLAST 2024-2 A2 - ABS	03/13/2025	SCOTIA CAPITAL (USA) INC.		7,181,665	7,177,439	7,177,060	7,177,323	0	5	0	5	0	7,177,328	0	4,337	4,337	82,248	02/16/2027	1.A FE
123919-AA-0	BXGNT 2023-A A - ABS	03/15/2025	Direct		1,352,216	1,352,216	1,347,631	1,352,034	0	181	0	181	0	1,352,216	0	0	0	13,007	11/15/2038	1.A FE
12627S-AA-4	CPS 24B A - ABS	03/13/2025	MITSUBISHI UFJ SECURITIES INT PLC		24,443,890	24,394,038	24,392,841	24,392,875	0	159	0	159	0	24,393,034	0	50,857	50,857	319,714	01/18/2028	1.A FE
14318U-AD-3	CARMX 2022-4 A3 - ABS	03/07/2025	MIZUHO SECURITIES USA INC		17,445,930	17,383,524	17,344,714	17,357,619	0	4,974	0	4,974	0	17,362,593	0	83,337	83,337	205,607	08/16/2027	1.A FE
14319E-AD-8	CARMX 2024-2 A2B - ABS	03/07/2025	MITSUBISHI UFJ SECURITIES INT PLC		13,609,356	13,603,723	13,603,723	13,603,723	0	0	0	0	0	13,603,723	0	5,633	5,633	147,349	05/17/2027	1.A FE
18978G-AA-2	CNH 2024-C A1 - ABS	03/12/2025	CREDIT AGRICOLE CIB		18,295,849	18,294,557	18,294,557	18,294,557	0	0	0	0	0	18,294,557	0	1,292	1,292	157,998	10/15/2025	1.D FE
233874-AB-2	DTRT 2024-1 A2 - ABS	03/12/2025	Sun Trust Bank		14,051,305	14,030,424	14,030,104	14,030,484	0	(28)	0	(28)	0	14,030,457	0	20,848	20,848	168,470	04/15/2026	1.A FE
24702G-AA-3	DEFT 241 A1 - ABS	01/22/2025	Direct		197,863	197,863	197,863	197,863	0	0	0	0	0	197,863	0	0	0	918	04/22/2025	1.D FE
24702G-AC-9	DEFT 241 A2 - ABS	03/12/2025	WELLS FARGO		6,015,422	6,000,000	5,999,615	5,999,854	0	54	0	54	0	5,999,908	0	15,514	15,514	68,353	03/22/2030	1.A FE
33843V-AC-7	FCAT 2024-1 A2 - ABS	03/13/2025	WELLS FARGO		16,130,982	16,088,261	16,087,747	16,087,973	0	59	0	59	0	16,088,032	0	42,950	42,950	208,888	03/15/2028	1.A FE
34533Y-AG-5	FORDO 2020-C C - ABS	01/15/2025	Direct		5,100,000	5,100,000	4,934,051	5,090,918	0	9,082	0	9,082	0	5,100,000	0	0	0	4,420	05/15/2028	1.A FE
35042P-AA-8	FFIN 2021-2 A - ABS	03/15/2025	Direct		10,353	10,353	10,353	10,353	0	0	0	0	0	10,353	0	0	0	37	01/15/2042	1.A FE
41284P-AA-3	HDMOT 2024-B A1 - ABS	03/11/2025	U.S. BANCORP INVESTMENTS INC.		10,462,512	10,462,512	10,462,512	10,462,512	0	0	0	0	0	10,462,512	0	0	0	85,769	10/15/2025	1.D FE
44891R-AF-7	HART 2020-C C - ABS	03/11/2025	BNP PARIBAS AMERICAS		7,473,243	7,500,000	7,209,668	7,432,990	0	45,596	0	45,596	0	7,478,586	0	(5,343)	(5,343)	18,835	12/15/2027	1.A FE
44933L-AE-3	HART 2021-A B - ABS	03/11/2025	CHASE SECURITIES INC		15,043,162	15,164,000	14,420,016	14,899,585	0	132,022	0	132,022	0	15,031,607	0	11,555	11,555	39,944	05/17/2027	1.A FE
505713-AB-3	LADAR 232 A2 - ABS	03/15/2025	Direct		2,924,029	2,924,029	2,923,798	2,924,009	0	20	0	20	0	2,924,029	0	0	0	28,486	06/15/2027	1.A FE
525931-AB-7	LBZZ 233 A2 - ABS	03/15/2025	Direct		216,854	216,854	216,848	216,854	0	0	0	0	0	216,854	0	0	0	2,641	12/15/2028	1.G FE
62919U-AA-1	NMEF 24A A1 - ABS	01/15/2025	Direct		671,503	671,503	671,503	671,503	0	0	0	0	0	671,503	0	0	0	3,042	07/15/2025	1.D FE
67571Q-AB-6	OCTL 2023-2 A2 - ABS	03/20/2025	Direct		894,734	894,734	894,694	894,731	0	3	0	3	0	894,734	0	0	0	8,751	06/20/2031	1.A FE
69546Q-AA-6	PAID 249 A - ABS	03/13/2025	JEFFERIES		12,362,773	12,355,787	12,355,787	12,355,787	0	0	0	0	0	12,355,787	0	6,986	6,986	131,037	03/15/2032	1.A FE
80286P-AB-7	SDART 2023-5 A2 - ABS	03/10/2025	WELLS FARGO		10,589,863	10,586,388	10,613,102	10,624,534	0	(5,340)	0	(5,340)	0	10,619,193	0	(29,330)	(29,330)	125,735	07/15/2027	1.A FE
80286Y-AB-8	SDART 2024-2 A2 - ABS	03/10/2025	MITSUBISHI UFJ SECURITIES INT PLC		14,395,613	14,373,696	14,373,203	14,372,950	0	(14)	0	(14)	0	14,372,936	0	22,677	22,677	169,856	09/15/2027	1.A FE
80287F-AC-6	SDART 2022-7 A3 - ABS	03/10/2025	WELLS FARGO		2,468,742	2,468,608	2,468,608	2,468,608	0	0	0	0	0	2,468,608	0	134	134	23,327	04/15/2027	1.A FE
89237N-AC-1	TAOT 2024-B A2B - ABS	03/13/2025	WELLS FARGO		19,423,786	19,425,634	19,425,634	19,425,634	0	0	0	0	0	19,425,634	0	(1,848)	(1,848)	208,316	03/15/2027	1.A FE
90945D-AA-8	UACST 241 A - ABS	03/10/2025	WELLS FARGO		2,226,108	2,225,348	2,225,304	2,225,283	0	5	0	5	0	2,225,289	0	819	819	27,018	08/10/2026	1.A FE
92867Y-AB-0	VALET 2023-2 A2A - ABS	03/13/2025	U.S. BANCORP INVESTMENTS INC.		2,861,924	2,854,422	2,858,436	2,858,010	0	(716)	0	(716)	0	2,857,294	0	4,629	4,629	34,382	03/22/2027	1.A FE
96042X-AD-7	WLAKE 2023-1 A3 - ABS	03/13/2025	SG AMERICAS SECURITIES		4,544,204	4,543,233	4,527,261	4,539,391	0	2,408	0	2,408	0	4,541,798	0	2,405	2,405	47,175	01/18/2028	1.A FE
97415A-AA-0	WEF 241 A1 - ABS	03/13/2025	BARCLAYS CAPITAL		8,529,432	8,531,062	8,531,062	8,531,062	0	0	0	0	0	8,531,062	0	(1,630)	(1,630)	87,290	08/20/2025	1.A
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					268,692,435	268,564,131	267,326,611	268,232,948	0	188,471	0	188,471	0	268,421,419	0	271,015	271,015	2,771,588	XXX	XXX
448980-AD-4	HALST 2023-B A3 - ABS	03/12/2025	LLOYD"S BANK		26,197,984	26,181,483	26,087,393	26,151,703	0	14,692	0	14,692	0	26,166,395	0	31,589	31,589	287,410	06/15/2026	1.A FE
78398D-AB-3	SBALT 24C A2 - ABS	03/12/2025	BNP PARIBAS AMERICAS		13,644,787	13,636,838	13,635,874	13,636,264	0	258	0	258	0	13,636,522	0	8,265	8,265	143,399	11/20/2026	1.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					39,842,771	39,818,321	39,723,268	39,787,966	0	14,950	0	14,950	0	39,802,917	0	39,854	39,854	430,809	XXX	XXX
29375R-AA-4	EFF 242 A1 - ABS	02/20/2025	Direct		3,384,059	3,384,059	3,384,059	3,384,059	0	0	0	0	0	3,384,059	0	0	0	23,242	05/20/2025	1.C FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					3,384,059	3,384,059	3,384,059	3,384,059	0	0	0	0	0	3,384,059	0	0	0	23,242	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					325,409,576	325,256,822	323,835,654	324,895,252	0	203,453	0	203,453	0	325,098,706	0	310,870	310,870	3,369,567	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					325,409,576	325,256,822	323,835,654	324,895,252	0	203,453	0	203,453	0	325,098,706	0	310,870	310,870	3,369,567	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					325,409,576	325,256,822	323,835,654	324,895,252	0	203,453	0	203,453	0	325,098,706	0	310,870	310,870	3,369,567	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					336,464,607	336,387,586	334,911,788	336,023,323	0	204,307	0	204,307	0	336,227,630	0	236,977	236,977	3,623,863	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					336,464,607	XXX	334,911,788	336,023,323	0	204,307	0	204,307	0	336,227,630	0	236,977	236,977	3,623,863	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1526192 EFLOA MSO Collar 179-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/19/2024	04/17/2025	112	0	4470.51	0	0	0	(187)		(187)	1,453	0	0	0	0		003
1526193 EFLOA MSO Collar 179-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/19/2024	04/17/2025	112	0	4470.507	0	0	0	(174)		(174)	687	0	0	0	0		003
1526194 EFLOA MSO Collar 179-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/19/2024	04/17/2025	112	0	4470.51	0	0	0	(187)		(187)	1,453	0	0	0	0		003
1526195 EFLOA MSO Collar 179-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/19/2024	04/17/2025	112	0	4967.23	0	0	0	584		584	(2,527)	0	0	0	0		003
1526196 EFLOA MSO Collar 179-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/19/2024	04/17/2025	112	0	4967.23	27,360	0	0	73,734		73,734	(37,927)	0	0	0	0		003
1526197 EFLOA MSO Collar 179-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/19/2024	04/17/2025	112	629,284	5667.61	0	0	0	(7,816)		(7,816)	34,356	0	0	0	679		003
1526201 EFLOA MSO Collar 180-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/19/2024	04/17/2025	1,243	0	3725.42	(64,436)	0	0	(613)		(613)	8,280	0	0	0	0		003
1526202 EFLOA MSO Collar 180-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/19/2024	04/17/2025	1,243	0	4967.23	561,775	0	0	817,031		817,031	(420,261)	0	0	0	0		003
1526203 EFLOA MSO Collar 180-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/19/2024	04/17/2025	1,243	6,972,971	5584.51	(173,865)	0	0	(144,702)		(144,702)	405,645	0	0	0	7,524		003
1526210 EFLOA MSO Collar 181-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/19/2024	04/17/2025	119	0	3973.78	(8,348)	0	0	(89)		(89)	980	0	0	0	0		003
1526211 EFLOA MSO Collar 181-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/19/2024	04/17/2025	119	0	4967.23	53,702	0	0	78,102		78,102	(40,174)	0	0	0	0		003
1526212 EFLOA MSO Collar 181-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/19/2024	04/17/2025	119	666,564	5591.76	(16,372)	0	0	(13,299)		(13,299)	38,605	0	0	0	719		003
1534185 EFLOA MSO Collar 182-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	804	0	3977.45	(29,436)	0	0	(3,509)		(3,509)	6,551	0	0	0	0		003
1534186 EFLOA MSO Collar 182-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	804	0	5303.27	350,708	0	0	311,158		311,158	(265,014)	0	0	0	0		003
1534187 EFLOA MSO Collar 182-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	804	4,514,223	5931.81	(97,691)	0	0	(19,372)		(19,372)	160,941	0	0	0	8,013		003
1534191 EFLOA MSO Collar 183-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	191	0	4242.62	(9,706)	0	0	(1,146)		(1,146)	1,946	0	0	0	0		003
1534192 EFLOA MSO Collar 183-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	191	0	5303.27	83,175	0	0	73,741		73,741	(62,806)	0	0	0	0		003
1534193 EFLOA MSO Collar 183-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	191	1,069,826	5913.62	(24,264)	0	0	(5,329)		(5,329)	39,611	0	0	0	1,899		003
1534194 EFLOA MSO Collar 184-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	228	0	4772.94	0	0	0	(3,072)		(3,072)	3,632	0	0	0	0		003
1534195 EFLOA MSO Collar 184-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	228	0	4772.943	0	0	0	(3,352)		(3,352)	1,305	0	0	0	0		003
1534196 EFLOA MSO Collar 184-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	228	0	4772.94	0	0	0	(3,072)		(3,072)	3,632	0	0	0	0		003
1534197 EFLOA MSO Collar 184-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	228	0	5303.27	0	0	0	12,338		12,338	(2,358)	0	0	0	0		003
1534198 EFLOA MSO Collar 184-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	228	0	5303.27	58,745	0	0	88,038		88,038	(74,982)	0	0	0	0		003
1534199 EFLOA MSO Collar 184-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	228	1,277,231	5941.78	0	0	0	(5,041)		(5,041)	44,556	0	0	0	2,267		003
1534203 EFLOA MSO Collar 185-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	113	0	4772.94	0	0	0	(1,519)		(1,519)	1,796	0	0	0	0		003
1534204 EFLOA MSO Collar 185-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	113	631,737	5303.27	29,056	0	0	50,295		50,295	(2,711)	0	0	0	1,121		003
1545301 EFLOA MSO Collar 186-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	06/21/2024	06/20/2025	1,100	0	4098.47	(49,418)	0	0	(11,425)		(11,425)	9,857	0	0	0	0		003

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)
1545302 EFLOA MSO Collar 186-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	06/21/2024	06/20/2025	1,100	0	5464.62	508,194	0	0	342,585		342,585	(334,388)	0	0	0	0		003
1545303 EFLOA MSO Collar 186-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	06/21/2024	06/20/2025	1,100	6,173,978	6165.18	(124,328)	0	0	(13,336)		(13,336)	134,933	0	0	0	14,542		003
1545304 EFLOA MSO Collar 187-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	06/21/2024	06/20/2025	110	0	4644.93	(9,126)	0	0	(2,432)		(2,432)	1,344	0	0	0	0		003
1545305 EFLOA MSO Collar 187-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	06/21/2024	06/20/2025	110	0	5464.62	50,718	0	0	34,190		34,190	(33,372)	0	0	0	0		003
1545306 EFLOA MSO Collar 187-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	06/21/2024	06/20/2025	110	616,164	6164.09	(12,552)	0	0	(1,341)		(1,341)	13,511	0	0	0	1,451		003
1552117 EFLOA MSO Collar 188-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	844	0	4128.75	(41,358)	0	0	(13,074)		(13,074)	7,177	0	0	0	0		003
1552118 EFLOA MSO Collar 188-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	844	0	5505	393,136	0	0	268,780		268,780	(247,273)	0	0	0	0		003
1552119 EFLOA MSO Collar 188-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	844	4,737,198	6239.92	(91,499)	0	0	(13,498)		(13,498)	95,012	0	0	0	12,944		003
1559178 EFLOA MSO Collar 189-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	08/16/2024	08/15/2025	915	0	4165.69	(45,111)	0	0	(19,946)		(19,946)	6,480	0	0	0	0		003
1559179 EFLOA MSO Collar 189-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	08/16/2024	08/15/2025	915	0	5554.25	414,121	0	0	291,867		291,867	(257,318)	0	0	0	0		003
1559180 EFLOA MSO Collar 189-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	08/16/2024	08/15/2025	915	5,132,682	6281.08	(86,767)	0	0	(20,555)		(20,555)	103,803	0	0	0	15,723		003
1559181 EFLOA MSO Collar 190-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	08/16/2024	08/15/2025	115	0	5554.25	52,091	0	0	36,713		36,713	(32,367)	0	0	0	0		003
1559182 EFLOA MSO Collar 190-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	08/16/2024	08/15/2025	115	0	6122.39	(16,767)	0	0	(5,710)		(5,710)	18,641	0	0	0	0		003
1559183 EFLOA MSO Collar 190-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	08/16/2024	08/15/2025	115	645,627	4443.4	(7,764)	0	0	(3,567)		(3,567)	843	0	0	0	1,978		003
1568216 EFLOA MSO Collar 191-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	92	0	5132.3	0	0	0	(10,286)		(10,286)	(1,292)	0	0	0	0		003
1568217 EFLOA MSO Collar 191-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	92	0	5132.295	0	0	0	(9,039)		(9,039)	(2,934)	0	0	0	0		003
1568218 EFLOA MSO Collar 191-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	92	0	5132.3	0	0	0	(10,286)		(10,286)	(1,292)	0	0	0	0		003
1568219 EFLOA MSO Collar 191-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	92	0	6499.2	0	0	0	(1,202)		(1,202)	6,690	0	0	0	0		003
1568220 EFLOA MSO Collar 191-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	92	0	5702.55	0	0	0	24,315		24,315	6,498	0	0	0	0		003
1568221 EFLOA MSO Collar 191-S&P500	LIFE HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	92	514,682	5702.55	25,104	0	0	24,264		24,264	(23,628)	0	0	0	1,767		003
1568225 EFLOA MSO Collar 192-S&P500	LIFE HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	867	0	6498.06	(68,622)	0	0	(11,426)		(11,426)	63,458	0	0	0	0		003
1568226 EFLOA MSO Collar 192-S&P500	LIFE HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	867	0	4276.91	(53,445)	0	0	(28,935)		(28,935)	3,985	0	0	0	0		003
1568227 EFLOA MSO Collar 192-S&P500	LIFE HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	867	4,865,367	5702.55	396,757	0	0	229,371		229,371	(223,364)	0	0	0	16,700		003
1568228 EFLOA MSO Collar 193-S&P500	LIFE HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	250	0	5702.55	114,517	0	0	66,204		66,204	(64,470)	0	0	0	0		003
1568229 EFLOA MSO Collar 193-S&P500	LIFE HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	250	0	6529.42	(17,880)	0	0	(2,845)		(2,845)	16,667	0	0	0	0		003
1568230 EFLOA MSO Collar 193-S&P500	LIFE HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	250	1,404,304	4847.17	(28,140)	0	0	(18,135)		(18,135)	(536)	0	0	0	4,820		003
1568231 EFLOA MSO Collar 194-S&P500	LIFE HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	122	0	6409.67	(12,295)	0	0	(2,452)		(2,452)	11,427	0	0	0	0		003
1568232 EFLOA MSO Collar 194-S&P500	LIFE HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	122	0	5702.55	55,774	0	0	32,244		32,244	(31,399)	0	0	0	0		003
1568233 EFLOA MSO Collar 194-S&P500	LIFE HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	122	683,944	4562.04	(10,119)	0	0	(5,852)		(5,852)	373	0	0	0	2,348		003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1574692 EFLOA MSO Collar 195-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	10/18/2024	10/17/2025	1,173	0	4398.5	(75,680)	0	0	(53,701)		(53,701)	2,495	0	0	0	0		003
1574693 EFLOA MSO Collar 195-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	10/18/2024	10/17/2025	1,173	0	5864.67	573,792	0	0	238,049		238,049	(271,195)	0	0	0	0		003
1574694 EFLOA MSO Collar 195-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	10/18/2024	10/17/2025	1,173	6,583,413	6613	(128,449)	0	0	(14,151)		(14,151)	72,451	0	0	0	24,366		003
1574695 EFLOA MSO Collar 196-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	10/18/2024	10/17/2025	203	0	4984.97	(23,522)	0	0	(20,517)		(20,517)	(2,149)	0	0	0	0		003
1574696 EFLOA MSO Collar 196-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	10/18/2024	10/17/2025	203	0	5864.67	99,079	0	0	41,105		41,105	(46,828)	0	0	0	0		003
1574697 EFLOA MSO Collar 196-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	10/18/2024	10/17/2025	203	1,136,787	6637.05	(20,707)	0	0	(2,206)		(2,206)	11,647	0	0	0	4,207		003
1574701 EFLOA MSO Collar 197-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	10/18/2024	10/17/2025	143	0	4691.74	(12,388)	0	0	(9,559)		(9,559)	(221)	0	0	0	0		003
1574702 EFLOA MSO Collar 197-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	10/18/2024	10/17/2025	143	0	5864.67	69,806	0	0	28,960		28,960	(32,993)	0	0	0	0		003
1574703 EFLOA MSO Collar 197-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	10/18/2024	10/17/2025	143	800,918	6544.39	(18,774)	0	0	(2,318)		(2,318)	10,717	0	0	0	2,964		003
1582775 EFLOA MSO Collar 198-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	11/15/2024	11/21/2025	903	0	4402.97	(52,884)	0	0	(49,036)		(49,036)	(144)	0	0	0	0		003
1582776 EFLOA MSO Collar 198-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	11/15/2024	11/21/2025	903	0	5870.62	455,501	0	0	209,461		209,461	(209,466)	0	0	0	0		003
1582777 EFLOA MSO Collar 198-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	11/15/2024	11/21/2025	903	5,065,424	6608.73	(112,021)	0	0	(17,623)		(17,623)	68,617	0	0	0	20,322		003
1582778 EFLOA MSO Collar 199-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	11/15/2024	11/21/2025	1,965	0	4990.03	(212,206)	0	0	(227,236)		(227,236)	(28,698)	0	0	0	0		003
1582779 EFLOA MSO Collar 199-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	11/15/2024	11/21/2025	1,965	0	5870.62	991,375	0	0	455,881		455,881	(455,891)	0	0	0	0		003
1582780 EFLOA MSO Collar 199-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	11/15/2024	11/21/2025	1,965	11,024,636	6625.93	(233,889)	0	0	(35,795)		(35,795)	142,905	0	0	0	44,230		003
1592187 EFLOA MSO Collar 200-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	975	0	4448.14	(70,264)	0	0	(62,603)		(62,603)	(2,455)	0	0	0	0		003
1592188 EFLOA MSO Collar 200-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	975	0	5930.85	514,340	0	0	219,857		219,857	(218,795)	0	0	0	0		003
1592189 EFLOA MSO Collar 200-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	975	5,471,952	6650.5	(135,669)	0	0	(21,768)		(21,768)	76,190	0	0	0	23,224		003
1592190 EFLOA MSO Collar 201-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	214	0	5337.77	(36,795)	0	0	(42,501)		(42,501)	(8,693)	0	0	0	0		003
1592191 EFLOA MSO Collar 201-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	214	0	5930.85	113,043	0	0	48,321		48,321	(48,087)	0	0	0	0		003
1592192 EFLOA MSO Collar 201-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	214	1,202,636	6837.26	(18,061)	0	0	(2,379)		(2,379)	10,342	0	0	0	5,104		003
1592196 EFLOA MSO Collar 202-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	108	0	5041.22	(14,012)	0	0	(14,577)		(14,577)	(2,174)	0	0	0	0		003
1592197 EFLOA MSO Collar 202-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	108	0	5930.85	57,011	0	0	24,369		24,369	(24,252)	0	0	0	0		003
1592198 EFLOA MSO Collar 202-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	108	606,523	6689.58	(13,653)	0	0	(2,080)		(2,080)	7,680	0	0	0	2,574		003
1592202 EFLOA MSO Collar 203-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	126	0	4744.68	(12,211)	0	0	(11,539)		(11,539)	(1,011)	0	0	0	0		003
1592203 EFLOA MSO Collar 203-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	126	0	5930.85	66,260	0	0	28,323		28,323	(28,186)	0	0	0	0		003
1592204 EFLOA MSO Collar 203-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	126	704,927	6596.17	(19,944)	0	0	(3,449)		(3,449)	11,135	0	0	0	2,992		003
1604635 EFLOA MSO Collar 204-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/17/2025	01/16/2026	1,709	0	4497.5	0	(97,897)	0	(127,741)		(127,741)	(29,844)	0	0	0	0		003
1604636 EFLOA MSO Collar 204-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/17/2025	01/16/2026	1,709	0	5996.66	0	841,608	0	368,337		368,337	(473,271)	0	0	0	0		003

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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)
1604637 EFLOA MSO Collar 204-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/17/2025	01/16/2026	1,709	9,593,188	6733.05	0	(194,667)	0	(37,567)		(37,567)	157,101	0	0	0	42,829		003
1604641 EFLOA MSO Collar 205-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/17/2025	01/16/2026	91	0	5097.16	0	(9,794)	0	(14,149)		(14,149)	(4,355)	0	0	0	0		003
1604642 EFLOA MSO Collar 205-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/17/2025	01/16/2026	91	0	5996.66	0	44,745	0	19,583		19,583	(25,162)	0	0	0	0		003
1604643 EFLOA MSO Collar 205-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/17/2025	01/16/2026	91	510,027	6750.62	0	(9,875)	0	(1,875)		(1,875)	8,000	0	0	0	2,277		003
1604647 EFLOA MSO Collar 206-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/17/2025	01/16/2026	217	0	4797.33	0	(16,861)	0	(23,137)		(23,137)	(6,276)	0	0	0	0		003
1604648 EFLOA MSO Collar 206-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/17/2025	01/16/2026	217	0	5996.66	0	106,730	0	46,711		46,711	(60,019)	0	0	0	0		003
1604649 EFLOA MSO Collar 206-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/17/2025	01/16/2026	217	1,216,576	6656.89	0	(30,056)	0	(6,261)		(6,261)	23,795	0	0	0	5,431		003
1604787 EFLOA MSO Collar 207-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/17/2025	01/16/2026	172	0	5396.99	0	0	0	(38,589)		(38,589)	(38,589)	0	0	0	0		003
1604788 EFLOA MSO Collar 207-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/17/2025	01/16/2026	172	0	5396.994	0	0	0	(27,030)		(27,030)	(27,030)	0	0	0	0		003
1604789 EFLOA MSO Collar 207-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/17/2025	01/16/2026	172	0	5396.99	0	0	0	(38,589)		(38,589)	(38,589)	0	0	0	0		003
1604790 EFLOA MSO Collar 207-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/17/2025	01/16/2026	172	0	5996.66	0	0	0	76,454		76,454	76,454	0	0	0	0		003
1604791 EFLOA MSO Collar 207-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/17/2025	01/16/2026	172	0	5996.66	0	47,344	0	36,974		36,974	(10,370)	0	0	0	0		003
1604792 EFLOA MSO Collar 207-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/17/2025	01/16/2026	172	962,968	6761.23	0	0	0	(3,409)		(3,409)	(3,409)	0	0	0	4,299		003
1604793 EFLOA MSO Collar 208-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/17/2025	01/16/2026	96	0	5396.99	0	0	0	(21,638)		(21,638)	(21,638)	0	0	0	0		003
1604794 EFLOA MSO Collar 208-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/17/2025	01/16/2026	96	539,973	5996.66	0	26,548	0	28,565		28,565	2,018	0	0	0	2,411		003
1612708 EFLOA MSO Collar 209-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/21/2025	02/20/2026	1,161	0	4509.85	0	(71,464)	0	(97,262)		(97,262)	(25,798)	0	0	0	0		003
1612709 EFLOA MSO Collar 209-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/21/2025	02/20/2026	1,161	0	6013.13	0	575,698	0	272,119		272,119	(303,579)	0	0	0	0		003
1612710 EFLOA MSO Collar 209-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/21/2025	02/20/2026	1,161	6,513,265	6769.16	0	(130,786)	0	(31,402)		(31,402)	99,384	0	0	0	30,777		003
1612714 EFLOA MSO Collar 210-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/21/2025	02/20/2026	103	0	5111.16	0	(11,581)	0	(17,512)		(17,512)	(5,931)	0	0	0	0		003
1612715 EFLOA MSO Collar 210-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/21/2025	02/20/2026	103	0	6013.13	0	50,896	0	24,058		24,058	(26,839)	0	0	0	0		003
1612716 EFLOA MSO Collar 210-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/21/2025	02/20/2026	103	575,826	6791.17	0	(10,958)	0	(2,578)		(2,578)	8,380	0	0	0	2,721		003
1612720 EFLOA MSO Collar 211-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/21/2025	02/20/2026	130	0	4810.5	0	(10,703)	0	(15,378)		(15,378)	(4,675)	0	0	0	0		003
1612721 EFLOA MSO Collar 211-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/21/2025	02/20/2026	130	0	6013.13	0	64,260	0	30,374		30,374	(33,886)	0	0	0	0		003
1612722 EFLOA MSO Collar 211-S&P500	LIFE HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/21/2025	02/20/2026	130	727,015	6689.91	0	(17,753)	0	(4,573)		(4,573)	13,180	0	0	0	3,435		003
1623202 EFLOA MSO Collar 212-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1,871	0	4250.67	0	(119,920)	0	(126,791)		(126,791)	(6,871)	0	0	0	0		003
1623203 EFLOA MSO Collar 212-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1,871	0	5667.56	0	915,252	0	836,629		836,629	(78,623)	0	0	0	0		003
1623204 EFLOA MSO Collar 212-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1,871	10,498,778	6395.84	0	(230,933)	0	(195,427)		(195,427)	35,505	0	0	0	51,697		003
1623207 EFLOA MSO Collar 213-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	03/21/2025	03/20/2026	109	0	6447.98	0	(12,358)	0	(9,844)		(9,844)	2,515	0	0	0	0		003
1623208 EFLOA MSO Collar 213-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	03/21/2025	03/20/2026	109	0	4817.43	0	(13,697)	0	(13,886)		(13,886)	(188)	0	0	0	0		003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1623209 EFLOA MSO Collar 213-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	03/21/2025	03/20/2026	109	610,934	5667.56	0	54,234	0	48,684		48,684	(5,550)	0	0	0	3,008		003
1623210 EFLOA MSO Collar 214-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	03/21/2025	03/20/2026	211	0	4534.05	0	(19,120)	0	(19,503)		(19,503)	(383)	0	0	0	0		003
1623211 EFLOA MSO Collar 214-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	03/21/2025	03/20/2026	211	0	5667.56	0	104,801	0	94,291		94,291	(10,510)	0	0	0	0		003
1623212 EFLOA MSO Collar 214-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB 549300DRQQI75D2JP341	03/21/2025	03/20/2026	211	1,183,253	6343.7	0	(31,106)	0	(25,300)		(25,300)	5,806	0	0	0	5,826		003
1558574 EFASIOGR Collar 001-S&P500	VA HEDGE	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/15/2024	08/21/2025	128	0	4988.9	(16,939)	0	0	(9,774)		(9,774)	(290)	0	0	0	0		001
1558575 EFASIOGR Collar 001-S&P500	VA HEDGE	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/15/2024	08/21/2025	128	0	5543.22	59,215	0	0	42,823		42,823	(36,171)	0	0	0	0		001
1558576 EFASIOGR Collar 001-S&P500	VA HEDGE	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/15/2024	08/21/2025	128	720,539	6125.26	(19,288)	0	0	(6,796)		(6,796)	20,936	0	0	0	2,255		001
							0	0		0	0	0	0		0	0	0	0	0	0		
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							0	0		0	0	0	0		0	0	0	0	0	0		
							0	0		0	0	0	0		0	0	0	0	0	0		
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										3,827,688	1,792,584	0	4,148,611	XXX	4,148,611	(2,698,098)	0	0	0	381,447	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										3,827,688	1,792,584	0	4,148,611	XXX	4,148,611	(2,698,098)	0	0	0	381,447	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										3,827,688	1,792,584	0	4,148,611	XXX	4,148,611	(2,698,098)	0	0	0	381,447	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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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)
0499999999. Total Purchased Options										3,827,688	1,792,584	0	4,148,611	XXX	4,148,611	(2,698,098	0	0	0	381,447	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										3,827,688	1,792,584	0	4,148,611	XXX	4,148,611	(2,698,098	0	0	0	381,447	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										3,827,688	1,792,584	0	4,148,611	XXX	4,148,611	(2,698,098	0	0	0	381,447	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	....
003	Hedges equity or interest rate risk of life products ....
001	Hedges equity or interest rate risk of GMxB/VA Hedge ....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 15	16	17	18	19	20	21	22
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 Expiration	Exchange	Trade Date	Transaction 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
USM5	1,473	172,755,281	1613473 US LONG BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/25/2025	116.1484	117.2813	276,188	0	0	0	0	1,668,629	1,668,629	5,672,772	001	1,000
USM5	149	17,474,906	1614008 US LONG BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/26/2025	118.0313	117.2813	27,938	0	0	0	0	(111,750)	(111,750)	573,824	001	1,000
USM5	51	5,981,344	1614009 US LONG BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/26/2025	118.0625	117.2813	9,563	0	0	0	0	(39,844)	(39,844)	196,410	001	1,000
UXYM5	19	2,168,375	1613476 US ULTRA 10YR NOTE	VA HEDGE	N/A	Interest Rate	06/18/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/25/2025	112.7734	114.1250	1,781	0	0	0	0	25,680	25,680	73,172	001	1,000
UXYM5	1,901	216,951,625	1613477 US ULTRA 10YR NOTE	VA HEDGE	N/A	Interest Rate	06/18/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/25/2025	112.7813	114.1250	178,219	0	0	0	0	2,554,469	2,554,469	7,321,072	001	1,000
WNM5	7	855,750	1612955 US ULTRA BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/24/2025	121.1641	122.2500	3,063	0	0	0	0	7,602	7,602	26,958	001	1,000
WNM5	4,394	537,166,500	1612956 US ULTRA BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/24/2025	121.1719	122.2500	1,922,375	0	0	0	0	4,737,259	4,737,259	16,922,036	001	1,000
WNM5	5	611,250	1612957 US ULTRA BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/24/2025	121.2500	122.2500	2,188	0	0	0	0	5,000	5,000	19,256	001	1,000
WNM5	66	8,068,500	1612958 US ULTRA BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/24/2025	121.4688	122.2500	28,875	0	0	0	0	51,563	51,563	254,177	001	1,000
WNM5	31	3,789,750	1612959 US ULTRA BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/24/2025	121.5000	122.2500	13,563	0	0	0	0	23,250	23,250	119,386	001	1,000
WNM5	3	366,750	1612960 US ULTRA BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	02/24/2025	121.5313	122.2500	1,313	0	0	0	0	2,156	2,156	11,554	001	1,000
WNM5	32	3,912,000	1621729 US ULTRA BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	03/20/2025	123.3125	122.2500	14,000	0	0	0	0	(34,000)	(34,000)	123,237	001	1,000
WNM5	118	14,425,500	1621730 US ULTRA BOND	VA HEDGE	N/A	Interest Rate	06/19/2025	CBOT 9R7GPTSO7KV3UQJZQ078	03/20/2025	123.3438	122.2500	51,625	0	0	0	0	(129,063)	(129,063)	454,438	001	1,000
	0	0	SSAP 108 Permitted Practice	VA HEDGE					03/31/2025	0.0000	0.0000	0	0	0	0	0	(24,735,637)	(24,735,637)	0		0
	0	0	SSAP 108 Permitted Practice to offset PY reversal in PTBVER	VA HEDGE					03/31/2025	0.0000	0.0000	0	0	0	0	0	40,442,093	40,442,093	0		0
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												2,530,688	0	0	0	0	24,467,407	24,467,407	31,768,292	XXX	XXX
RTYM5	78	7,905,690	1619926 CME NEW MINI RUSSELL FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,061.2000	2,027.1000	(39,000)	0	0	0	0	(132,990)	(132,990)	1,189,575	003	50
MFSM5	3	362,445	1619920 NYL EMINI MSCI EAFE	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.7000	2,416.3000	(3,765)	0	0	0	0	(12,660)	(12,660)	10,911	003	50
MFSM5	72	8,698,680	1619924 NYL EMINI MSCI EAFE	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.8000	2,416.3000	(90,360)	0	0	0	0	(304,200)	(304,200)	261,873	003	50
ESM5	645	182,317,313	1619903 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	NYB 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,691.9500	5,653.2500	975,563	0	0	0	0	(1,248,075)	(1,248,075)	9,836,871	003	50
ESM5	743	210,018,238	1619904 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	NYB 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,692.1500	5,653.2500	1,123,788	0	0	0	0	(1,445,135)	(1,445,135)	11,331,465	003	50
ESM5	5	1,413,313	1619905 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	NYB 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,731.5000	5,653.2500	7,563	0	0	0	0	(19,563)	(19,563)	76,255	003	50
ESM5	7	1,978,638	1619909 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,731.7500	5,653.2500	10,588	0	0	0	0	(27,475)	(27,475)	106,757	003	50
ESM5	5	1,413,313	1619910 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,732.0000	5,653.2500	7,563	0	0	0	0	(19,688)	(19,688)	76,255	003	50
ESM5	9	2,543,963	1619914 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,732.2500	5,653.2500	13,613	0	0	0	0	(35,550)	(35,550)	137,259	003	50
ESM5	11	3,109,288	1619915 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,732.5000	5,653.2500	16,638	0	0	0	0	(43,588)	(43,588)	167,761	003	50
ESM5	14	3,957,275	1619916 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,733.0000	5,653.2500	21,175	0	0	0	0	(55,825)	(55,825)	213,513	003	50

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
ESM5	1	282,663	1619917 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,733.2500	5,653.2500	1,513	0	0	0	0	(4,000)	(4,000)	15,251	003	50
ESM5	15	4,239,938	1620660 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/18/2025	5,671.5000	5,653.2500	22,688	0	0	0	0	(13,688)	(13,688)	228,764	003	50
ESM5	6	1,695,975	1620661 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/18/2025	5,673.2500	5,653.2500	9,075	0	0	0	0	(6,000)	(6,000)	91,506	003	50
ESM5	9	2,543,963	1620662 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/18/2025	5,673.7500	5,653.2500	13,613	0	0	0	0	(9,225)	(9,225)	137,259	003	50
ESM5	1	282,663	1620663 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/18/2025	5,674.0000	5,653.2500	1,513	0	0	0	0	(1,038)	(1,038)	15,251	003	50
ESM5	3	847,988	1621705 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/20/2025	5,713.5000	5,653.2500	4,538	0	0	0	0	(9,038)	(9,038)	45,753	003	50
ESM5	9	2,543,963	1621706 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/20/2025	5,714.0000	5,653.2500	13,613	0	0	0	0	(27,338)	(27,338)	137,259	003	50
ESM5	3	847,988	1621707 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/20/2025	5,714.5000	5,653.2500	4,538	0	0	0	0	(9,188)	(9,188)	45,753	003	50
ESM5	16	4,522,600	1621708 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/20/2025	5,716.0000	5,653.2500	24,200	0	0	0	0	(50,200)	(50,200)	244,015	003	50
ESM5	1	282,663	1622296 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/21/2025	5,716.7500	5,653.2500	1,513	0	0	0	0	(3,175)	(3,175)	15,251	003	50
ESM5	3	847,988	1622297 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/21/2025	5,718.2500	5,653.2500	4,538	0	0	0	0	(9,750)	(9,750)	45,753	003	50
ESM5	3	847,988	1622298 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/21/2025	5,718.5000	5,653.2500	4,538	0	0	0	0	(9,788)	(9,788)	45,753	003	50
ESM5	2	565,325	1622299 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/21/2025	5,719.5000	5,653.2500	3,025	0	0	0	0	(6,625)	(6,625)	30,502	003	50
ESM5	7	1,978,638	1622300 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/21/2025	5,720.7500	5,653.2500	10,588	0	0	0	0	(23,625)	(23,625)	106,757	003	50
ESM5	7	1,978,638	1622301 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/21/2025	5,721.0000	5,653.2500	10,588	0	0	0	0	(23,713)	(23,713)	106,757	003	50
ESM5	2	565,325	1622302 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/21/2025	5,721.7500	5,653.2500	3,025	0	0	0	0	(6,850)	(6,850)	30,502	003	50
ESM5	6	1,695,975	1623852 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/26/2025	5,757.0000	5,653.2500	9,075	0	0	0	0	(31,125)	(31,125)	91,506	003	50
ESM5	31	8,762,538	1623853 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/26/2025	5,757.2500	5,653.2500	46,888	0	0	0	0	(161,200)	(161,200)	472,780	003	50
ESM5	13	3,674,613	1623854 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/26/2025	5,757.5000	5,653.2500	19,663	0	0	0	0	(67,763)	(67,763)	198,263	003	50
ESM5	12	3,391,950	1625508 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/28/2025	5,622.7500	5,653.2500	18,150	0	0	0	0	18,300	18,300	183,012	003	50
ESM5	4	1,130,650	1625509 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/28/2025	5,623.0000	5,653.2500	6,050	0	0	0	0	6,050	6,050	61,004	003	50
ESM5	13	3,674,613	1625510 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/28/2025	5,623.2500	5,653.2500	19,663	0	0	0	0	19,500	19,500	198,263	003	50
ESM5	8	2,261,300	1625511 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/28/2025	5,623.5000	5,653.2500	12,100	0	0	0	0	11,900	11,900	122,008	003	50
ESM5	37	10,458,513	1625512 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/28/2025	5,623.7500	5,653.2500	55,963	0	0	0	0	54,575	54,575	564,286	003	50
RTYM5	1	101,355	1618990 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/14/2025	2,012.7000	2,027.1000	(500)	0	0	0	0	720	720	13,810	001	50
RTYM5	14	1,418,970	1618991 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/14/2025	2,012.7500	2,027.1000	(7,000)	0	0	0	0	10,045	10,045	193,334	001	50
ESM5	30	8,479,875	1618986 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/14/2025	5,579.2000	5,653.2500	45,375	0	0	0	0	111,075	111,075	414,288	001	50
ESM5	2	565,325	1618987 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/14/2025	5,579.2500	5,653.2500	3,025	0	0	0	0	7,400	7,400	27,619	001	50

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
ESM5	28	7,914,550	1618988 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/14/2025	5,579.3000	5,653.2500	42,350	0	0	0	0	103,530	103,530	386,669	001	50
RTYM5	25	2,533,875	1620004 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	2,085.7000	2,027.1000	(12,500)	0	0	0	0	(73,250	(73,250	319,486	001	50
RTYM5	14	1,418,970	1620005 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	2,085.9000	2,027.1000	(7,000)	0	0	0	0	(41,160	(41,160	178,912	001	50
RTYM5	35	3,547,425	1620006 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	2,086.1000	2,027.1000	(17,500)	0	0	0	0	(103,250	(103,250	447,281	001	50
RTYM5	1	101,355	1620007 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	2,086.3000	2,027.1000	(500)	0	0	0	0	(2,960	(2,960	12,779	001	50
RTYM5	25	2,533,875	1620008 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	2,086.6000	2,027.1000	(12,500)	0	0	0	0	(74,375	(74,375	319,486	001	50
RTYM5	114	11,554,470	1620706 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	2,085.9500	2,027.1000	(57,000)	0	0	0	0	(335,445	(335,445	1,456,857	001	50
RTYM5	640	64,867,200	1620707 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	2,086.0000	2,027.1000	(320,000)	0	0	0	0	(1,884,800	(1,884,800	8,178,846	001	50
RTYM5	70	7,094,850	1625538 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/28/2025	2,040.9000	2,027.1000	(35,000)	0	0	0	0	(48,300	(48,300	894,561	001	50
RTYM5	6	608,130	1625539 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/28/2025	2,041.3000	2,027.1000	(3,000)	0	0	0	0	(4,260	(4,260	76,677	001	50
RTYM5	4	405,420	1625540 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/28/2025	2,041.4000	2,027.1000	(2,000)	0	0	0	0	(2,860	(2,860	51,118	001	50
RTYM5	20	2,027,100	1625541 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/28/2025	2,041.5000	2,027.1000	(10,000)	0	0	0	0	(14,400	(14,400	255,589	001	50
NQM5	1	388,790	1619992 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	20,034.0000	19,439.5000	(350)	0	0	0	0	(11,890	(11,890	12,779	001	20
NQM5	2	777,580	1619996 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	20,037.2500	19,439.5000	(700)	0	0	0	0	(23,910	(23,910	25,559	001	20
NQM5	13	5,054,270	1619997 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	20,038.7500	19,439.5000	(4,550)	0	0	0	0	(155,805	(155,805	166,133	001	20
NQM5	2	777,580	1620001 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	20,039.2500	19,439.5000	(700)	0	0	0	0	(23,990	(23,990	25,559	001	20
NQM5	1	388,790	1620002 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	20,041.7500	19,439.5000	(350)	0	0	0	0	(12,045	(12,045	12,779	001	20
NQM5	11	4,276,690	1620003 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/17/2025	20,042.0000	19,439.5000	(3,850)	0	0	0	0	(132,550	(132,550	140,574	001	20
NQM5	20	7,775,800	1620701 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	20,034.8000	19,439.5000	(7,000)	0	0	0	0	(238,120	(238,120	255,589	001	20
NQM5	42	16,329,180	1620702 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	20,035.0500	19,439.5000	(14,700)	0	0	0	0	(500,262	(500,262	536,737	001	20
NQM5	8	3,110,320	1620703 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	20,035.1000	19,439.5000	(2,800)	0	0	0	0	(95,296	(95,296	102,236	001	20
NQM5	208	80,868,320	1620704 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	20,035.6000	19,439.5000	(72,800)	0	0	0	0	(2,479,776	(2,479,776	2,658,125	001	20
NQM5	15	5,831,850	1625537 NASDAQ 100 E-MINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/28/2025	19,611.7500	19,439.5000	(5,250)	0	0	0	0	(51,675	(51,675	191,692	001	20
MFSM5	310	37,452,650	1620699 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	2,497.8000	2,416.3000	(389,050)	0	0	0	0	(1,263,250	(1,263,250	3,961,628	001	50
MESM5	1	55,540	1620692 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	1,144.6000	1,110.8000	(155)	0	0	0	0	(1,690	(1,690	12,779	001	50
MESM5	41	2,277,140	1620693 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	1,144.7000	1,110.8000	(6,355)	0	0	0	0	(69,495	(69,495	523,957	001	50
MESM5	7	388,780	1620694 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	1,144.8000	1,110.8000	(1,085)	0	0	0	0	(11,900	(11,900	89,456	001	50
MESM5	12	666,480	1620695 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	06/20/2025	CME	9R7GPTSO7KV3UQJZQ078	03/18/2025	1,144.9000	1,110.8000	(1,860)	0	0	0	0	(20,460	(20,460	153,353	001	50

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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
MESM5	6	333,240	1620696 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/18/2025	1,145.0000	1,110.8000	(930)	0	0	0	0	(10,260)	(10,260)	76,677	001	50
MESM5	3	166,620	1620697 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/18/2025	1,145.1000	1,110.8000	(465)	0	0	0	0	(5,145)	(5,145)	38,338	001	50
ESM5	4	1,130,650	1619985 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,730.7500	5,653.2500	6,050	0	0	0	0	(15,500)	(15,500)	51,118	001	50
ESM5	24	6,783,900	1619986 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,731.2500	5,653.2500	36,300	0	0	0	0	(93,600)	(93,600)	306,707	001	50
ESM5	20	5,653,250	1619987 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,732.2500	5,653.2500	30,250	0	0	0	0	(79,000)	(79,000)	255,589	001	50
ESM5	57	16,111,763	1619988 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,732.5000	5,653.2500	86,213	0	0	0	0	(225,863)	(225,863)	728,428	001	50
ESM5	60	16,959,750	1619991 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,732.7500	5,653.2500	90,750	0	0	0	0	(238,500)	(238,500)	766,767	001	50
ESM5	280	79,145,500	1620683 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/18/2025	5,731.7500	5,653.2500	423,500	0	0	0	0	(1,099,000)	(1,099,000)	3,578,245	001	50
ESM5	246	69,534,975	1620684 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/18/2025	5,731.8000	5,653.2500	372,075	0	0	0	0	(966,165)	(966,165)	3,143,744	001	50
ESM5	1,551	438,409,538	1620685 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/18/2025	5,731.8500	5,653.2500	2,345,888	0	0	0	0	(6,095,430)	(6,095,430)	19,820,921	001	50
ESM5	50	14,133,125	1625536 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/28/2025	5,654.2500	5,653.2500	75,625	0	0	0	0	(2,500)	(2,500)	638,972	001	50
	0	0	CASH MARGIN - EFLOAIUL	LIFE HEDGE				CME	03/31/2025	0.0000	0.0000	0	26,641,698	0	0	0	0	0	0	003	0
	0	0	CASH MARGIN - EFLOAVA	VA HEDGE				CME	03/31/2025	0.0000	0.0000	0	54,743,585	0	0	0	0	0	0	001	0
	0	0	CASH MARGIN - EFASIOIR	VA HEDGE				CME	03/31/2025	0.0000	0.0000	0	50,466,033	0	0	0	0	0	0	001	0
	0	0	CASH MARGIN - EFASIOGR	VA HEDGE				CME	03/31/2025	0.0000	0.0000	0	1,035,720	0	0	0	0	0	0	001	0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
1539999999. Subtotal - Long Futures - Hedging Other												4,923,963	132,887,036	0	0	0	(19,983,114)	(19,983,114)	78,143,451	XXX	XXX
1579999999. Subtotal - Long Futures												7,454,650	132,887,036	0	0	0	4,484,293	4,484,293	109,911,743	XXX	XXX
RTYM5	558	56,556,090	1620055 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,061.2500	2,027.1000	256,081	0	0	0	0	952,785	952,785	6,328,570	001	50
RTYM5	18	1,824,390	1626583 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	NYB 9R7GPTSO7KV3UQJZQ078	03/31/2025	2,026.6000	2,027.1000	8,261	0	0	0	0	(450)	(450)	204,147	001	50
RTYM5	8	810,840	1626584 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	NYB 9R7GPTSO7KV3UQJZQ078	03/31/2025	2,026.7000	2,027.1000	3,671	0	0	0	0	(160)	(160)	90,732	001	50
RTYM5	1	101,355	1626585 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	2,026.8000	2,027.1000	459	0	0	0	0	(15)	(15)	11,342	001	50
RTYM5	4	405,420	1626586 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	2,027.1000	2,027.1000	1,836	0	0	0	0	0	0	45,366	001	50
RTYM5	1	101,355	1626587 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	2,027.3000	2,027.1000	459	0	0	0	0	10	10	11,342	001	50
RTYM5	12	1,216,260	1626588 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	2,027.8000	2,027.1000	5,507	0	0	0	0	420	420	136,098	001	50
RTYM5	4	405,420	1626589 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	2,027.9000	2,027.1000	1,836	0	0	0	0	160	160	45,366	001	50

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	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
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
RTYM5	2	202,710	1626590 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	2,028.7000	2,027.1000	918	0	0	0	0	160	160	22,683	001	50
MFSM5	4	483,260	1620035 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,499.4000	2,416.3000	5,020	0	0	0	0	16,620	16,620	13,266	001	50
MFSM5	120	14,497,800	1620036 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,499.6000	2,416.3000	150,600	0	0	0	0	499,800	499,800	397,985	001	50
MFSM5	4	483,260	1620040 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,499.7000	2,416.3000	5,020	0	0	0	0	16,680	16,680	13,266	001	50
MFSM5	3	362,445	1620041 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,499.8000	2,416.3000	3,765	0	0	0	0	12,525	12,525	9,950	001	50
MFSM5	93	11,235,795	1620042 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,499.9000	2,416.3000	116,715	0	0	0	0	388,740	388,740	308,439	001	50
MFSM5	2	241,630	1620043 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.0000	2,416.3000	2,510	0	0	0	0	8,370	8,370	6,633	001	50
MFSM5	72	8,698,680	1620044 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.1000	2,416.3000	90,360	0	0	0	0	301,680	301,680	238,791	001	50
MFSM5	24	2,899,560	1620045 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.2000	2,416.3000	30,120	0	0	0	0	100,680	100,680	79,597	001	50
MFSM5	13	1,570,595	1620046 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.3000	2,416.3000	16,315	0	0	0	0	54,600	54,600	43,115	001	50
MFSM5	10	1,208,150	1620047 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.4000	2,416.3000	12,550	0	0	0	0	42,050	42,050	33,165	001	50
MFSM5	60	7,248,900	1620048 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.5000	2,416.3000	75,300	0	0	0	0	252,600	252,600	198,993	001	50
MFSM5	322	38,902,430	1620049 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.6000	2,416.3000	404,110	0	0	0	0	1,357,230	1,357,230	1,067,927	001	50
MFSM5	2	241,630	1620050 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.7000	2,416.3000	2,510	0	0	0	0	8,440	8,440	6,633	001	50
MFSM5	11	1,328,965	1620051 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.8000	2,416.3000	13,805	0	0	0	0	46,475	46,475	36,482	001	50
MFSM5	1	120,815	1620052 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,500.9000	2,416.3000	1,255	0	0	0	0	4,230	4,230	3,317	001	50
MFSM5	61	7,369,715	1620053 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,501.0000	2,416.3000	76,555	0	0	0	0	258,335	258,335	202,309	001	50
ESM5	331	93,561,288	1620010 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,691.9000	5,653.2500	(458,006)	0	0	0	0	639,658	639,658	3,754,044	001	50
ESM5	421	119,000,913	1620011 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	5,691.9500	5,653.2500	(582,540)	0	0	0	0	814,635	814,635	4,774,782	001	50
ESM5	7	1,978,638	1624989 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/27/2025	5,737.7500	5,653.2500	(9,686)	0	0	0	0	29,575	29,575	79,391	001	50
ESM5	7	1,978,638	1624990 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/27/2025	5,738.2500	5,653.2500	(9,686)	0	0	0	0	29,750	29,750	79,391	001	50
ESM5	9	2,543,963	1624991 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/27/2025	5,738.5000	5,653.2500	(12,453)	0	0	0	0	38,363	38,363	102,074	001	50
ESM5	14	3,957,275	1624992 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/27/2025	5,739.0000	5,653.2500	(19,372)	0	0	0	0	60,025	60,025	158,781	001	50
ESM5	1	282,663	1624993 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/27/2025	5,739.5000	5,653.2500	(1,384)	0	0	0	0	4,313	4,313	11,342	001	50
ESM5	12	3,391,950	1624994 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/27/2025	5,741.7500	5,653.2500	(16,604)	0	0	0	0	53,100	53,100	136,098	001	50
ESM5	18	5,087,925	1626576 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	5,650.2500	5,653.2500	(24,907)	0	0	0	0	(2,700)	(2,700)	204,147	001	50
ESM5	14	3,957,275	1626577 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	5,651.7500	5,653.2500	(19,372)	0	0	0	0	(1,050)	(1,050)	158,781	001	50
ESM5	1	282,663	1626578 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	5,652.2500	5,653.2500	(1,384)	0	0	0	0	(50)	(50)	11,342	001	50

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 15	16	17	18	19	20	21	22
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 Expiration	Exchange	Trade Date	Transaction 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
ESM5	5	1,413,313	1626579 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	5,653.0000	5,653.2500	(6,919)	0	0	0	0	(63)	(63)	56,708	001	50
ESM5	21	5,935,913	1626580 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	5,654.2500	5,653.2500	(29,058)	0	0	0	0	1,050	1,050	238,172	001	50
ESM5	6	1,695,975	1626581 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	5,655.2500	5,653.2500	(8,302)	0	0	0	0	600	600	68,049	001	50
ESM5	10	2,826,625	1626582 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/31/2025	5,657.0000	5,653.2500	(13,837)	0	0	0	0	1,875	1,875	113,415	001	50
FAM5	75	22,039,500	1620018 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	06/20/2025	CME 9R7GPTSO7KV3UQJZQ078	03/17/2025	2,950.7000	2,938.6000	(40,500)	0	0	0	0	90,750	90,750	850,614	001	100
TYM5	295	32,809,531	1613469 US 10YR NOTE FUT	VA HEDGE	N/A	Equity/Index	06/19/2025	CME 9R7GPTSO7KV3UQJZQ078	02/25/2025	109.8984	111.2188	(4,608)	0	0	0	0	(389,491)	(389,491)	1,136,095	001	1,000
TYM5	1	111,219	1613470 US 10YR NOTE FUT	VA HEDGE	N/A	Equity/Index	06/19/2025	CME 9R7GPTSO7KV3UQJZQ078	02/25/2025	109.9063	111.2188	(16)	0	0	0	0	(1,313)	(1,313)	3,851	001	1,000
FVM5	385	41,640,156	1613466 US 5YR NOTE FUT	VA HEDGE	N/A	Equity/Index	06/30/2025	CME 9R7GPTSO7KV3UQJZQ078	02/25/2025	107.0938	108.1563	12,031	0	0	0	0	(409,063)	(409,063)	1,482,700	001	1,000
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												38,937	0	0	0	0	5,281,929	5,281,929	22,975,292	XXX	XXX
1649999999. Subtotal - Short Futures												38,937	0	0	0	0	5,281,929	5,281,929	22,975,292	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												2,569,624	0	0	0	0	29,749,335	29,749,336	54,743,584	XXX	XXX
1709999999. Subtotal - Hedging Other												4,923,963	132,887,036	0	0	0	(19,983,114)	(19,983,114)	78,143,451	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												7,493,587	132,887,036	0	0	0	9,766,221	9,766,222	132,887,035	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	99,179,267	33,707,769	132,887,036
Total Net Cash Deposits	99,179,267	33,707,769	132,887,036

(a)

Code	Description of Hedged Risk(s)
{BLANK}	
003	Hedges equity or interest rate risk of life products

STATEMENT AS OF MARCH 31, 2025 OF ASCOT WEALTH MANAGEMENT LIFE INSURANCE

(a)

Code	Description of Hedged Risk(s)
001	Hedges equity or interest rate risk of GMxB/VA Hedge

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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	0	132,887,036	0	132,887,036	7,493,586	0	7,493,586	132,887,035	132,887,035
Bank of America, N.A B4TYDEB6GKMZO031MB27	Y	Y	41,785,418	0	258,174	0	0	258,174	0	0	23,867	0
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	319,850,000	0	303,723	0	0	303,723	0	0	20,775	0
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	411,470,000	0	514,411	0	0	514,411	0	0	51,697	0
Citibank, N.A E57ODZWZ7FF32TWEFA76	Y	Y	117,707,000	0	459,149	0	0	459,149	0	0	13,945	0
Goldman Sachs Financial Markets L.P F1AUT09OCSW5Y7OE568	Y	Y	547,720,000	0	0	0	0	0	0	0	0	0
HSBC Bank PLC 1IE8VN30JCEQV1H4R804	Y	Y	30,614,000	0	0	0	0	0	0	0	0	0
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	375,675,026	0	0	0	0	0	0	0	0	0
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Y	Y	525,010,447	0	65,953	0	0	65,953	0	0	679	0
RBC CAPITAL MARKETS, LLC 549300LCO2FLSSVFFR64	Y	Y	95,112,728	0	26,253	0	0	26,253	0	0	2,255	0
TRUIST BANK 549300DRQQI75D2JP341	Y	Y	14,410,000	0	280,104	0	0	280,104	0	0	40,373	0
Wells Fargo Bank, N.A KB1H1DSPRFMYMCUFXT09	Y	Y	141,151,000	0	2,240,843	0	0	2,240,843	0	0	227,856	0
0299999999. Total NAIC 1 Designation			2,620,505,619	0	4,148,611	0	0	4,148,611	0	0	381,447	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			2,620,505,619	0	137,035,646	0	132,887,036	11,642,197	0	7,493,586	133,268,482	132,887,035
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					137,035,646	0						

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)
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	USD		0	299,180,000	299,180,000	299,180,000		V
				0	0	0		
0199999999 - Total				299,180,000	299,180,000	299,180,000	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)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	USD		0	319,850,000	319,850,000	XXX		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	USD		0	411,470,000	411,470,000	XXX		V
BANK OF AMERICA N.A B4TYDEB6GKMZO031MB27	US-FNMA-MBS	31418D-RS-3	FNMA 30 YEAR	21,985,482	61,947,410	XXX	08/01/2050	V
BANK OF AMERICA N.A B4TYDEB6GKMZO031MB27	US-CORP	438516-CE-4	HONEYWELL INTERNATIONAL INC	15,467,161	17,097,000	XXX	03/01/2027	V
BANK OF AMERICA N.A B4TYDEB6GKMZO031MB27	US-CORP	69351U-AH-6	PPL ELECTRIC UTILITIES CORP	12,417,343	14,180,000	XXX	08/15/2037	V
BANK OF AMERICA N.A B4TYDEB6GKMZO031MB27	US-GOV	91282C-AE-1	US TREASURY	2,908,173	3,615,200	XXX	08/15/2030	V
CITIBANK N.A E57ODZWZ7FF32TWEFA76	USD		0	2,485,000	2,485,000	XXX		V
CITIBANK N.A E57ODZWZ7FF32TWEFA76	USD		0	115,222,000	115,222,000	XXX		V
GOLDMAN SACHS FINANCIAL MARKETS L.P. VF1AUT09OCSW5Y7OE568	USD		0	547,720,000	547,720,000	XXX		V
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	USD		0	30,614,000	30,614,000	XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	00287Y-AS-8	ABBVIE INC	13,893,599	17,446,000	XXX	05/14/2045	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	12189L-BE-0	BURLINGTON NORTHERN SANTA FE L	9,993,141	15,523,000	XXX	02/15/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	19416Q-EK-2	COLGATE-PALMOLIVE CO	2,621,329	3,816,000	XXX	08/01/2047	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	202795-JJ-0	COMMONWEALTH EDISON CO	2,918,252	4,418,000	XXX	06/15/2046	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	202795-JT-8	COMMONWEALTH EDISON CO	7,475,401	13,187,000	XXX	03/15/2051	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	209111-GK-3	CONSOLIDATED EDISON CO OF NEW	9,650,773	10,957,000	XXX	05/15/2054	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	231021-AS-5	CUMMINS INC	12,324,745	23,628,000	XXX	09/01/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	247109-BT-7	DELMARVA POWER & LIGHT CO	9,405,407	13,026,000	XXX	05/15/2045	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	254687-FM-3	WALT DISNEY CO/THE	12,056,871	22,053,000	XXX	09/01/2049	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	26875P-AT-8	EOG RESOURCES INC	786,621	983,000	XXX	04/15/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	278865-BG-4	ECOLAB INC	729,696	1,542,000	XXX	08/15/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	278865-BN-9	ECOLAB INC	9,121,668	17,080,000	XXX	12/15/2051	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	29379V-BY-8	ENTERPRISE PRODUCTS OPERATING	13,345,469	21,089,000	XXX	01/31/2051	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	30303M-8Q-8	META PLATFORMS INC	3,187,804	3,538,000	XXX	05/15/2053	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	478160-AT-1	JOHNSON & JOHNSON	1,640,538	1,643,000	XXX	07/15/2038	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	512807-AT-5	LAM RESEARCH CORP	21,785,873	27,593,000	XXX	03/15/2049	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	532457-CM-8	ELI LILLY & CO	4,134,065	5,000,000	XXX	02/09/2054	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	539830-BD-0	LOCKHEED MARTIN CORP	12,065,934	17,500,000	XXX	03/01/2045	V

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)
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	539830-BN-8	LOCKHEED MARTIN CORP	1,377,609	2,001,000	XXX	09/15/2052	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	539830-BQ-1	LOCKHEED MARTIN CORP	15,272,603	27,568,000	XXX	06/15/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	575718-AG-6	MASSACHUSETTS INSTITUTE OF TEC	2,531,712	4,075,000	XXX	07/01/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	58933Y-BF-1	MERCK & CO INC	2,017,134	3,666,000	XXX	12/10/2051	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	665789-BA-0	NORTHERN STATES POWER CO/WI	4,687,799	6,824,000	XXX	09/01/2048	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	67066G-AH-7	NVIDIA CORP	1,918,190	2,828,000	XXX	04/01/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	70450Y-AJ-2	PAYPAL ASCOT INC	19,959,694	33,810,000	XXX	06/01/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	717081-ED-1	PFIZER INC	13,409,251	18,643,000	XXX	12/15/2046	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	718172-BT-5	PHILIP MORRIS INTERNATIONAL IN	5,461,418	5,761,000	XXX	02/25/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	74340X-BP-5	PROLOGIS LP	14,782,378	25,928,000	XXX	04/15/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	747525-AK-9	QUALCOMM INC	2,256,736	2,795,000	XXX	05/20/2045	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	747525-BJ-1	QUALCOMM INC	7,607,875	12,474,000	XXX	05/20/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	756109-AT-1	REALTY INCOME CORP	15,603,052	20,854,000	XXX	03/15/2047	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	79466L-AL-8	SALESFORCE INC	6,000,446	10,657,000	XXX	07/15/2051	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	797440-CA-0	SAN DIEGO GAS & ELECTRIC CO	9,371,261	17,145,000	XXX	08/15/2051	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	828807-CZ-8	SIMON PROPERTY GROUP LP	2,070,807	2,859,000	XXX	11/30/2046	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	833034-AM-3	SNAP-ON INC	7,409,922	12,565,000	XXX	05/01/2050	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	882508-BD-5	TEXAS INSTRUMENTS INC	14,702,868	19,915,000	XXX	05/15/2048	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	911312-AZ-9	UNITED PARCEL SERVICE INC	1,072,901	1,677,000	XXX	11/15/2046	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-GOV	912810-SA-7	US TREASURY	11,182,843	15,320,000	XXX	02/15/2048	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-GOV	912810-TC-2	US TREASURY	29,974,859	44,249,000	XXX	11/15/2041	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-GOV	912810-TL-2	US TREASURY	15,900,204	18,219,000	XXX	11/15/2052	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-GOV	912828-2L-3	US TREASURY INFLATION INDEX	10,691,147	8,502,000	XXX	07/15/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-GOV	91282C-KS-9	US TREASURY	10,170,752	10,121,000	XXX	05/31/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	US-CORP	94106L-BK-4	WASTE MANAGEMENT INC	3,104,379	4,296,000	XXX	07/15/2049	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	00206R-KJ-0	AT&T INC	3,098,123	5,700,000	XXX	09/15/2053	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	00287Y-AS-8	ABBVIE INC	227,013	310,000	XXX	05/14/2045	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	00287Y-BX-6	ABBVIE INC	1,437,328	1,600,000	XXX	11/21/2029	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	02665W-FZ-9	AMERICAN HONDA FINANCE CORP	5,195,389	5,960,000	XXX	03/05/2035	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	03027X-CH-1	AMERICAN TOWER CORP	1,407,438	1,571,000	XXX	02/15/2034	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	04636N-AM-5	ASTRAZENECA FINANCE LLC	8,644,163	9,620,000	XXX	02/26/2031	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	04636N-AN-3	ASTRAZENECA FINANCE LLC	8,887,016	9,980,000	XXX	02/26/2034	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	092914-AA-8	BLACKSTONE REG FINANCE CO LLC	9,339,353	10,630,000	XXX	12/05/2034	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	09659D-AB-2	LELAND STANFORD JUNIOR UNIVERS	871,280	1,395,000	XXX	05/01/2047	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	09778P-AA-3	BON SECOURS MERCY HEALTH INC	11,083,936	13,090,000	XXX	06/01/2030	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	125523-AH-3	CIGNA GROUP/THE	7,423,797	7,800,000	XXX	10/15/2028	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CA-CORP	13607P-VQ-4	CANADIAN IMPERIAL BANK OF COMM	9,277,936	10,290,000	XXX	01/13/2031	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	172967-PL-9	CITIGROUP INC	42,808,955	47,700,000	XXX	06/11/2035	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	233331-BM-8	DTE ENERGY CO	2,770,144	2,890,000	XXX	07/01/2027	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	37045V-AN-0	GENERAL MOTORS CO	9,577,811	10,150,000	XXX	10/01/2027	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	37045X-EU-6	GENERAL MOTORS FINANCIAL CO IN	14,068,051	14,660,000	XXX	07/15/2029	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	38141G-C4-4	GOLDMAN SACHS GROUP INC/THE	120,938,065	134,660,000	XXX	01/28/2036	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	GB-CORP	404280-CT-4	HSBC ASCOT PLC	7,780,218	10,000,000	XXX	05/24/2032	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	46647P-EW-2	JPMORGAN CHASE & CO	105,835,344	116,840,000	XXX	01/24/2036	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	532457-CR-7	ELI LILLY & CO	18,231,565	21,000,000	XXX	08/14/2034	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	532457-CX-4	ELI LILLY & CO	9,633,524	10,700,000	XXX	02/12/2035	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	58013M-EZ-3	MCDONALD"S CORP	6,687,439	7,750,000	XXX	12/09/2035	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	609207-AX-3	MONDELEZ INTERNATIONAL INC	7,231,830	9,800,000	XXX	02/04/2031	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	GB-CORP	639057-AS-7	NATWEST GROUP PLC	3,207,503	3,620,000	XXX	08/15/2030	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	694308-JH-1	PACIFIC GAS AND ELECTRIC CO	6,248,964	10,150,000	XXX	08/01/2040	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	US-CORP	95000U-3N-1	WELLS FARGO & CO	24,838,751	28,000,000	XXX	12/03/2035	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	AU-CORP	961214-ET-6	WESTPAC BANKING CORP	24,044,511	31,150,000	XXX	06/03/2031	V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	USD		0	353,395,000	353,395,000	XXX		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	US-CORP	00206R-JZ-6	AT&T INC	6,921,880	10,086,000	XXX	06/01/2041	V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	US-CORP	55336V-AN-0	MPLX LP	1,187,109	1,614,000	XXX	04/15/2048	V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	US-CORP	68389X-AE-5	ORACLE CORP	96,739	95,000	XXX	04/15/2038	V

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	USD		0	86,907,000	86,907,000	XXX		V
SUNTRUST BANK/ATLANTA GA	IYDOJBGJWY9T8XKCSX06	USD		0	14,410,000	14,410,000	XXX		V
WELLS FARGO BANK N.A.	KB1H1DSPRFMYMCUFXT09	USD		0	141,151,000	141,151,000	XXX		V
					0	0	XXX		
0299999999 - Total					2,930,678,359	3,221,648,610	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
		2,595,000,000	1,713,386,768	(881,613,232)	(881,613,232)	250,722,149	179,988,985	100.0	179,988,985	(1,571,678,805)	669,496,443	179,988,985	0	489,507,458	42,039,024	0	42,039,024	(1,040,132,323)
Total		2,595,000,000	1,713,386,768	(881,613,232)	(881,613,232)	250,722,149	179,988,985	XXX	179,988,985	(1,571,678,805)	669,496,443	179,988,985	0	489,507,458	42,039,024	0	42,039,024	(1,040,132,323)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Unaffiliated)				0	0	XXX
0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Affiliated)				0	0	XXX
0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type)				0	0	XXX
1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Unaffiliated)				0	0	XXX
1899999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Affiliated)				0	0	XXX
1909999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type)				0	0	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
825252-88-5	Invesco Govt and Agency Fund			4,732,869	4,732,869	
000000-00-0	Repurchase Agreements			891,523	891,523	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				5,624,392	5,624,392	XXX
9999999999 - Totals				5,624,392	5,624,392	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 79,809 Book/Adjusted Carrying Value $ 79,809
2. Average balance for the year Fair Value $ 16,644,878 Book/Adjusted Carrying Value $ 16,644,878
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	NONE					
9999999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

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	*
BANK OF AMERICA	FAIRFIELD, CT		0.000	0	0	(29,462,951)	(24,988,113)	(34,020,830)	XXX
BANK OF AMERICA	FORT WORTH, TX		0.000	0	0	1,394,733	1,124,154	907,488	XXX
BANK OF AMERICA	WEST HARTFORD, CT		0.000	0	0	(52,014)	(65,549)	(108,617)	XXX
FEDL HOME LOAN BANK OF SAN FRANCISCO	SAN FRANCISCO, CA		0.000	0	0	61,982	63,566	65,527	XXX
JPMORGAN CHASE BANK, N.A.	NEW YORK, NY		0.000	0	0	92,438,353	101,926,170	139,131,782	XXX
NORTHERN TRUST COMPANY, THE	CHICAGO, IL		0.000	0	0	204,095	200,666	201,837	XXX
THE BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	246,336	280,978	49,637	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	64,830,534	78,541,872	106,226,824	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	64,830,534	78,541,872	106,226,824	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	64,830,534	78,541,872	106,226,824	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
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						0	0	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						0	0	0
825252-88-5	INVESCO GOV&AGENCY INST		03/03/2025	4.300		1,958,593	0	20,951
8309999999. Subtotal - All Other Money Market Mutual Funds						1,958,593	0	20,951
8589999999. Total Cash Equivalents (Unaffiliated)						1,958,593	0	20,951
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						1,958,593	0	20,951