ANNUAL STATEMENT

OF THE

NEW YORK LIFE GROUP INSURANCE COMPANY OF NY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2025

[ ] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2025

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

New York Life Group Insurance Company of NY

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC Company Code 64548 Employer's ID No. 13-2556568

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

Country of Domicile United States of America

INCORPORATED/ORGANIZED JUNE 29, 1965		COMMENCED BUSINESS DECEMBER 28, 1965
Statutory Home Office		51 Madison Avenue, New York, NY, U.S. 10010
Main Administrative Office		51 Madison Avenue, New York, NY, U.S. 10010 212-576-7000
Mail Address		51 Madison Avenue, New York, NY, U.S. 10010
Primary Location of Books and Records		51 Madison Avenue, New York, NY, U.S. 10010 212-576-7000
Internet Website address		www.newyorklife.com
Statutory Statement Contact Person and Phone Number		Robert Michael Gardner, 201-942-8333
Statutory Statement Contact E-Mail Address		Statement_contact@newyorklife.com
Statutory Statement Contact Fax Number		212-576-7811

EXECUTIVE OFFICERS

SCOTT LLOYD BERLIN
President

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President and Treasurer

JUSTIN ADAM SOMERS
Vice President and Chief Financial Officer

COLLEEN ANNE MEADE
Associate General Counsel and Secretary

DIRECTORS OR TRUSTEES

ERIK AUGUST ANDERSON	JODI LYNN KRAVITZ	BENJAMIN LAURENCE ROSENTHAL
SCOTT LLOYD BERLIN	MICHAEL KELLY MCDONNELL	CRAIG ANDREW SABAL #
ALAIN MAURICE KARAOGLAN	JOANNE HELEN RODGERS	JUSTIN ADAM SOMERS

State of Pennsylvania } SS
County of Philadelphia

State of New York } SS
County of New York

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

SCOTT LLOYD BERLIN
President

JUSTIN ADAM SOMERS
Vice President and
Chief Financial Officer

COLLEEN ANNE MEADE
Associate General Counsel
and Secretary

Subscribed and sworn to before me this
day of February 2026
26 February 2026

Subscribed and sworn to before me this
day of February 2026

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed

Officers and Directors who did not occupy the indicated position in the previous annual statement.

CARMEN M GONZALEZ
Notary Public - State of New York
NO. 01GO6417690
Qualified in Suffolk County
My Commission Expires May 24, 2029

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

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COLLEEN ANNE MEADE
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SCOTT LLOYD BERLIN
President

Justin A. Somers
JUSTIN ADAM SOMERS
Vice President and Chief Financial Officer
2/26/26

COLLEEN ANNE MEADE
Associate General Counsel and Secretary

Subscribed and sworn to before me this _____ day of February 2026

Commonwealth of Pennsylvania - Notary Seal
Lynn G. Armstead, Notary Public
Philadelphia County
My commission expires April 25, 2029
Commission number 1003810
Member, Pennsylvania Association of Notaries

Lynn G. Armstead 2/26/26

Subscribed and sworn to before me this _____ day of February 2026

Is this an original filing? Yes [X] No [ ]
If no: 1. State the amendment number ...
2. Date filed ...
3. Number of pages attached ...

Officers and Directors who did not occupy the indicated position in the previous annual statement.

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SCOTT LLOYD BERLIN President	JUSTIN ADAM SOMERS Vice President and Chief Financial Officer	COLLEEN ANNE MEADE Associate General Counsel and Secretary

Subscribed and sworn to before me this
26 day of February 2026

Subscribed and sworn to before me this
_____ day of February 2026

JESSICA M. SALAZAR
Notary Public - California
San Bernardino County
Commission # 2401201
My Comm. Expires Apr 18, 2026

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number ...
2. Date filed ...
3. Number of pages attached ...

Officers and Directors who did not occupy the indicated position in the previous annual statement.

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	471,945,335		471,945,335	481,134,444
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	10,324		10,324	
	2.2 Common stocks				
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	69,190,374		69,190,374	53,759,353
	3.2 Other than first liens	1,766,207		1,766,207	822,247
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (14,800,516), Schedule E - Part 1), cash equivalents ($ 18,377,012, Schedule E - Part 2) and short-term investments ($ ....., Schedule DA)	3,576,496		3,576,496	13,214,584
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)	971,427		971,427	219,435
9.	Receivables for securities	18,577		18,577	57,806
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	547,478,740		547,478,740	549,207,869
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	4,378,698		4,378,698	4,524,688
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	23,828,786	4,108,120	19,720,666	27,175,465
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	161,548		161,548	338,385
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans	127,496	42,473	85,023	78,357
18.1	Current federal and foreign income tax recoverable and interest thereon	1,633,774		1,633,774	58,681
18.2	Net deferred tax asset	19,169,734	11,480,129	7,689,605	10,195,075
19.	Guaranty funds receivable or on deposit	216,749		216,749	216,749
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	602,642		602,642	3,082,732
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	463,146	734	462,412	587,130
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	598,061,313	15,631,456	582,429,857	595,465,131
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	598,061,313	15,631,456	582,429,857	595,465,131
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Admitted disallowed IMR	462,412		462,412	587,130
2502.	Amount due for undelivered securities	734	734		
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	463,146	734	462,412	587,130

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 18,244,817 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	18,244,817	18,298,001
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	255,320,837	279,902,798
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	12,199,755	12,019,594
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	18,537,042	18,517,313
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	16,929,293	16,221,700
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	5,642,152	5,401,466
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,608,771 accident and health $ 2,527,516 and deposit-type contract funds $	4,136,287	4,263,785
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	9,338,997	864,396
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(1,903,354)	737,398
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,293	5,709
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	17,889,622	23,439,107
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	6,729,479	6,216,758
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	6,273,956	2,365,982
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	300,000	
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities		
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	369,640,176	388,254,007
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	369,640,176	388,254,007
29.	Common capital stock	1,100,000	1,100,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	5,250,165	5,250,165
34.	Aggregate write-ins for special surplus funds	462,411	587,130
35.	Unassigned funds (surplus)	205,977,105	200,273,829
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	211,689,681	206,111,124
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	212,789,681	207,211,124
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	582,429,857	595,465,131
	DETAILS OF WRITE-INS		
2501.			
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Admitted disallowed IMR	462,411	587,130
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	462,411	587,130

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	272,526,043	277,366,653
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	23,636,777	23,036,915
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(199,275)	(196,427)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)		108,474
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	190	(189)
9.	Total (Lines 1 to 8.3)	295,963,735	300,315,426
10.	Death benefits	61,246,110	48,460,148
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)		
13.	Disability benefits and benefits under accident and health contracts	172,909,561	173,244,071
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts		
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	306,743	214,397
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	(16,748,804)	(9,984,174)
20.	Totals (Lines 10 to 19)	217,713,610	211,934,442
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	10,434,596	11,738,652
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	26,402,077	25,262,918
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	6,832,522	7,980,963
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	(6,024,864)	(5,044,160)
28.	Totals (Lines 20 to 27)	255,357,941	251,872,815
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	40,605,793	48,442,611
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	40,605,793	48,442,611
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	5,800,642	8,315,054
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)	34,805,151	40,127,557
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,131,959) (excluding taxes of $ (19,819) transferred to the IMR)	591,262	(1,108,902)
35.	Net income (Line 33 plus Line 34)	35,396,413	39,018,655
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	207,211,124	190,112,321
37.	Net income (Line 35)	35,396,413	39,018,655
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (5,318)	(20,003)	(14,920)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(4,029,034)	(2,841,535)
41.	Change in nonadmitted assets	2,743,902	9,585,866
42.	Change in liability for reinsurance in unauthorized and certified companies		28,571
43.	Change in reserve on account of change in valuation basis (increase) or decrease		
44.	Change in asset valuation reserve	(512,721)	(677,834)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (stock dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (stock dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(28,000,000)	(28,000,000)
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	5,578,557	17,098,803
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	212,789,681	207,211,124
	DETAILS OF WRITE-INS		
08.301.	Sundries	190	(189)
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	190	(189)
2701.	Fines, penalties and fees from regulatory authorities		13,400
2702.	PFL risk adjustment	(6,024,864)	(5,057,560)
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(6,024,864)	(5,044,160)
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	281,306,328	281,116,752
2.	Net investment income	23,286,394	22,206,663
3.	Miscellaneous income	190	231,898
4.	Total (Lines 1 through 3)	304,592,912	303,555,313
5.	Benefit and loss related payments	232,525,185	224,837,594
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	40,722,467	38,633,122
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ (995,060) tax on capital gains (losses)	6,223,957	9,856,470
10.	Total (Lines 5 through 9)	279,471,610	273,327,186
11.	Net cash from operations (Line 4 minus Line 10)	25,121,302	30,228,127
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	55,802,743	76,982,655
	12.2 Stocks		
	12.3 Mortgage loans	6,378,846	1,286,947
	12.4 Real estate		
	12.5 Other invested assets	454,725	
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	82	
	12.7 Miscellaneous proceeds	840,181	137,416
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	63,476,576	78,407,018
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
	13.1 Bonds	47,540,540	83,414,747
	13.2 Stocks		
	13.3 Mortgage loans	22,619,997	23,078,295
	13.4 Real estate		
	13.5 Other invested assets	592,449	91,808
	13.6 Miscellaneous applications	500,955	139,756
	13.7 Total investments acquired (Lines 13.1 to 13.6)	71,253,940	106,724,606
14.	Net increase/(decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(7,777,364)	(28,317,588)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	180,161	(2,357,153)
	16.5 Dividends to stockholders	28,000,000	1,763,213
	16.6 Other cash provided (applied)	837,821	5,618,151
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(26,982,018)	1,497,785
	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)	(9,638,079)	3,408,324
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	13,214,586	9,806,262
	19.2 End of year (Line 18 plus Line 19.1)	3,576,506	13,214,586

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

20.0001. Transfer/exchange of bond investment to bond investment	5,047,448	2,182,034
20.0002. Transfer of bonds to other invested assets	631,344	
20.0003. Capitalized interest on mortgage loans	68,805	19,840
20.0004. Transfer of bonds to preferred stocks	10,000	
20.0005. Capitalized interest on bonds	607	
20.0006. Dividend to NYL paid in bonds, net of accrued interest		26,236,787

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	272,526,043	158,650	73,535,858			198,831,535			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	23,636,777	57,658	1,518,741			22,060,378			
4.	Amortization of Interest Maintenance Reserve (IMR)	(199,275)	(486)	(12,804)			(185,985)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded							XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	190		190						
9.	Totals (Lines 1 to 8.3)	295,963,735	215,822	75,041,985			220,705,928			
10.	Death benefits	61,246,110	1,474,063	59,772,047			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits		XXX	XXX			XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	172,909,561					172,909,561	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts						XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	306,743	2,687	303,298			758	XXX		
18.	Payments on supplementary contracts with life contingencies						XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(16,748,804)	362,030	(165,800)			(16,945,034)	XXX		
20.	Totals (Lines 10 to 19)	217,713,610	1,838,780	59,909,545			155,965,285	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	10,434,596		2,683,234			7,751,362			XXX
22.	Commissions and expense allowances on reinsurance assumed							XXX		
23.	General insurance expenses and fraternal expenses	26,402,077	5,509	11,345,571			15,050,997			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,832,522	22	1,780,915			5,051,585			
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	(6,024,864)					(6,024,864)			
28.	Totals (Lines 20 to 27)	255,357,941	1,844,311	75,719,265			177,794,365			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	40,605,793	(1,628,489)	(677,280)			42,911,562			
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	40,605,793	(1,628,489)	(677,280)			42,911,562			
32.	Federal income taxes incurred (excluding tax on capital gains)	5,800,642	(333,673)	(48,760)			6,183,075			
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)	34,805,151	(1,294,816)	(628,520)			36,728,487			
34.	Policies/certificates in force end of year	3,306	85	397			2,824	XXX		
	DETAILS OF WRITE-INS									
08.301.	Sundries	190		190						
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	190		190						
2701.	PFL Risk Adjustment	(6,024,864)					(6,024,864)			
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(6,024,864)					(6,024,864)			

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	158,650		158,650									
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	57,658		55,834	1,824								
4.	Amortization of Interest Maintenance Reserve (IMR)	(486)		(471)	(15)								
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded												
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income												
9.	Totals (Lines 1 to 8.3)	215,822		214,013	1,809								
10.	Death benefits	1,474,063		1,474,063									
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts												
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts												
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	2,687		2,687									
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	362,030		370,450	(8,420)								
20.	Totals (Lines 10 to 19)	1,838,780		1,847,200	(8,420)								
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)												XXX
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	5,509		5,509									
24.	Insurance taxes, licenses and fees, excluding federal income taxes	22		22									
25.	Increase in loading on deferred and uncollected premiums												
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions												
28.	Totals (Lines 20 to 27)	1,844,311		1,852,731	(8,420)								
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(1,628,489)		(1,638,718)	10,229								
30.	Dividends to policyholders and refunds to members												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(1,628,489)		(1,638,718)	10,229								
32.	Federal income taxes incurred (excluding tax on capital gains)	(333,673)		(335,778)	2,105								
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)	(1,294,816)		(1,302,940)	8,124								
34.	Policies/certificates in force end of year	85		64	21								
	DETAILS OF WRITE-INS												
08.301.													
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)												
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)												

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	73,535,858	78,989	73,456,869						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,518,741		1,518,741						
4.	Amortization of Interest Maintenance Reserve (IMR)	(12,804)		(12,804)						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	190		190						
9.	Totals (Lines 1 to 8.3)	75,041,985	78,989	74,962,996						
10.	Death benefits	59,772,047	(646)	59,772,693						
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts									
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	303,298		303,298						
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(165,800)		(165,800)						
20.	Totals (Lines 10 to 19)	59,909,545	(646)	59,910,191						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,683,234		2,683,234						XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	11,345,571	12,187	11,333,384						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,780,915	1,913	1,779,002						
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	75,719,265	13,454	75,705,811						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(677,280)	65,535	(742,815)						
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(677,280)	65,535	(742,815)						
32.	Federal income taxes incurred (excluding tax on capital gains)	(48,760)	13,833	(62,593)						
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)	(628,520)	51,702	(680,222)						
34.	Policies/certificates in force end of year	397		397						
	DETAILS OF WRITE-INS									
08.301.	Sundries	190		190						
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	190		190						
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

Analysis of Operations by Lines of Business - Individual Annuities

N O N E

Analysis of Operations by Lines of Business - Group Annuities

N O N E

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	198,831,535										192,582,177		6,249,358
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	22,060,378										21,917,539		142,839
4.	Amortization of Interest Maintenance Reserve (IMR)	(185,985)										(184,781)		(1,204)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded													
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)	220,705,928										214,314,935		6,390,993
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	172,909,561										170,297,530		2,612,031
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds	758												758
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(16,945,034)										(16,912,588)		(32,446)
20.	Totals (Lines 10 to 19)	155,965,285										153,384,942		2,580,343
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,751,362										7,202,640		548,722
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses	15,050,997										14,577,938		473,059
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,051,585										4,892,812		158,773
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	(6,024,864)										(6,024,864)		
28.	Totals (Lines 20 to 27)	177,794,365										174,033,468		3,760,897
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	42,911,562										40,281,466		2,630,096
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	42,911,562										40,281,466		2,630,096
32.	Federal income taxes incurred (excluding tax on capital gains)	6,183,075										5,677,667		505,408
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)	36,728,487										34,603,799		2,124,688
34.	Policies/certificates in force end of year	2,824										2,128		696
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.	PFL Risk Adjustment	(6,024,864)										(6,024,864)		
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(6,024,864)										(6,024,864)		

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	305,293		275,770	29,523								
2. Tabular net premiums or considerations	117,312		117,312									
3. Present value of disability claims incurred												
4. Tabular interest	16,714		15,569	1,145								
5. Tabular less actual reserve released	(9,565)			(9,565)								
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)												
8. Totals (Lines 1 to 7)	429,754		408,651	21,103								
9. Tabular cost	(245,681)		(245,681)									
10. Reserves released by death												
11. Reserves released by other terminations (net)	8,110		8,110									
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	(237,571)		(237,571)									
15. Reserve December 31 of current year	667,325		646,222	21,103								
Cash Surrender Value and Policy Loans												
16. CSV ending balance December 31, current year	29,092		29,092									
17. Amount available for policy loans based upon Line 16 CSV												

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	17,992,708		17,992,708						
2.	Tabular net premiums or considerations	54,375,229	58,408	54,316,821						
3.	Present value of disability claims incurred	3,913,830		3,913,830						
4.	Tabular interest	651,931		651,931						
5.	Tabular less actual reserve released	2,714,289		2,714,289						
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	79,647,987	58,408	79,589,579						
9.	Tabular cost	54,364,511	58,408	54,306,103						
10.	Reserves released by death	560		560						
11.	Reserves released by other terminations (net)	10,158		10,158						
12.	Annuity, supplementary contract and disability payments involving life contingencies	7,695,265		7,695,265						
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	62,070,494	58,408	62,012,086						
15.	Reserve December 31 of current year	17,577,493		17,577,493						
	Cash Surrender Value and Policy Loans									
16.	CSV ending balance December 31, current year									
17.	Amount available for policy loans based upon Line 16 CSV									

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

Analysis of Increase in Reserves During the Year - Individual Annuities

N O N E

Analysis of Increase in Reserves During the Year - Group Annuities

N O N E

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 9,252	9,252
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 19,980,850	19,755,741
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 469	497
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 3,451,051	3,531,600
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 1,063,659	1,063,659
7	Derivative instruments	(f)	
8.	Other invested assets	43,719	49,808
9.	Aggregate write-ins for investment income	37,082	37,082
10.	Total gross investment income	24,586,082	24,447,639
11.	Investment expenses		(g) 792,546
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 2,151
13.	Interest expense		(h) 16,165
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		810,862
17.	Net investment income (Line 10 minus Line 16)		23,636,777
	DETAILS OF WRITE-INS		
0901.	Miscellaneous sources	34,909	34,909
0902.	Commitment fee	2,173	2,173
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	37,082	37,082
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 658,028 accrual of discount less $ 300,381 amortization of premium and less $ 146,246 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 65,585 accrual of discount less $ 558 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 188,274 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(157,712)	(486,142)	(643,853)		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)				324	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	82		82		
7.	Derivative instruments					
8.	Other invested assets	23,510	(14,810)	8,700	(25,645)	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(134,120)	(500,952)	(635,072)	(25,322)	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)					

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected								
2.	Deferred and accrued								
3.	Deferred , accrued and uncollected:								
	3.1 Direct								
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded								
	3.4 Net (Line 1 + Line 2)								
4.	Advance								
5.	Line 3.4 - Line 4								
6.	Collected during year:								
	6.1 Direct								
	6.2 Reinsurance assumed								
	6.3 Reinsurance ceded								
	6.4 Net								
7.	Line 5 + Line 6.4								
8.	Prior year (uncollected + deferred and accrued - advance)								
9.	First year premiums and considerations:								
	9.1 Direct								
	9.2 Reinsurance assumed								
	9.3 Reinsurance ceded								
	9.4 Net (Line 7 - Line 8)								
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct								
	10.2 Reinsurance assumed								
	10.3 Reinsurance ceded								
	10.4 Net								
	RENEWAL								
11.	Uncollected	23,828,785	11,139	5,571,845			18,245,801		
12.	Deferred and accrued	(5,642,152)		(5,642,152)					
13.	Deferred, accrued and uncollected:								
	13.1 Direct	18,649,236	12,005	237,329			18,399,902		
	13.2 Reinsurance assumed								
	13.3 Reinsurance ceded	462,602	866	307,636			154,100		
	13.4 Net (Line 11 + Line 12)	18,186,634	11,139	(70,307)			18,245,802		
14.	Advance								
15.	Line 13.4 - Line 14	18,186,634	11,139	(70,307)			18,245,802		
16.	Collected during year:								
	16.1 Direct	281,976,732	221,495	76,071,179			205,684,058		
	16.2 Reinsurance assumed								
	16.3 Reinsurance ceded	670,405	397	402,087			267,921		
	16.4 Net	281,306,327	221,098	75,669,092			205,416,137		
17.	Line 15 + Line 16.4	299,492,961	232,237	75,598,785			223,661,939		
18.	Prior year (uncollected + deferred and accrued - advance)	26,966,919	73,587	2,062,927			24,830,405		
19.	Renewal premiums and considerations:								
	19.1 Direct	273,173,220	159,913	73,936,450			199,076,857		
	19.2 Reinsurance assumed								
	19.3 Reinsurance ceded	647,177	1,263	400,591			245,323		
	19.4 Net (Line 17 - Line 18)	272,526,043	158,650	73,535,859			198,831,534		
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	273,173,220	159,913	73,936,450			199,076,857		
	20.2 Reinsurance assumed								
	20.3 Reinsurance ceded	647,177	1,263	400,591			245,323		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	272,526,043	158,650	73,535,859			198,831,534		

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums								
22.	All other								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded								
	23.2 Reinsurance assumed								
	23.3 Net ceded less assumed								
24.	Single:								
	24.1 Reinsurance ceded								
	24.2 Reinsurance assumed								
	24.3 Net ceded less assumed								
25.	Renewal:								
	25.1 Reinsurance ceded								
	25.2 Reinsurance assumed								
	25.3 Net ceded less assumed								
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)								
	26.2 Reinsurance assumed (Page 6, Line 22)								
	26.3 Net ceded less assumed								
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)								
28.	Single								
29.	Renewal	10,434,594		2,683,234			7,751,360		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	10,434,594		2,683,234			7,751,360		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	44,481	40,800	20,684		22,933		128,898
2.	Salaries and wages	850				678,206		679,056
3.11	Contributions for benefit plans for employees					5,370		5,370
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	92	83	42		13		230
3.32	Other agent welfare							
4.1	Legal fees and expenses					204		204
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries					200		200
4.5	Expense of investigation and settlement of policy claims	10,726	54,316	27,536				92,578
5.1	Traveling expenses	12				8,781		8,793
5.2	Advertising							
5.3	Postage, express, telegraph and telephone	34	43	22		8,525		8,624
5.4	Printing and stationery							
5.5	Cost or depreciation of furniture and equipment							
5.6	Rental of equipment	14	77	39				130
5.7	Cost or depreciation of EDP equipment and software					1,449		1,449
6.1	Books and periodicals					100		100
6.2	Bureau and association fees					26		26
6.3	Insurance, except on real estate							
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	29	100	51				180
6.6	Sundry general expenses	(735)	981	497		66,738		67,481
6.7	Group service and administration fees	580,149	1,143,543	579,734				2,303,426
6.8	Reimbursements by uninsured plans			(1,263,824)				(1,263,824)
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ recovered)							
7.3	Agency conferences other than local meetings							
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere		21	11				32
9.3	Aggregate write-ins for expenses	10,715,411	9,586,338	4,859,921				25,161,670
10.	General expenses incurred	11,351,063	10,826,302	4,224,713		792,545	(b)	(a) 27,194,623
11.	General expenses unpaid Dec. 31, prior year	122,504		741,891				864,395
12.	General expenses unpaid Dec. 31, current year	453,712		8,885,285				9,338,997
13.	Amounts receivable relating to uninsured plans, prior year			78,357				78,357
14.	Amounts receivable relating to uninsured plans, current year			85,023				85,023
15.	General expenses paid during year (Lines 10+11-12-13+14)	11,019,855	10,826,302	(3,912,015)		792,545		18,726,687
	DETAILS OF WRITE-INS							
09.301.	Aggregate write-ins for expenses	10,715,411	9,586,338	4,859,921				25,161,670
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	10,715,411	9,586,338	4,859,921				25,161,670

(a) Includes management fees of $ 724,817 to affiliates and $ 25,775,673 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	399,227	1,143,531				1,542,758
3.	State taxes on premiums	1,202,586	3,135,678				4,338,264
4.	Other state taxes, including $ for employee benefits	178,735	771,265				950,000
5.	U.S. Social Security taxes				2,151		2,151
6.	All other taxes	389	1,112				1,501
7.	Taxes, licenses and fees incurred	1,780,937	5,051,586		2,151		6,834,674
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(2,529,955)	3,267,352				737,397
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(3,028,468)	1,125,114				(1,903,354)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,279,450	7,193,824		2,151		9,475,425

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 1958 CSO 3% NP ANB	6,299		6,299		
0100002. 1958 CSO 3% MOD ANB	30,941		30,941		
0100003. 1958 CSO 3.5% NP ANB					
0100004. 1958 CSO 3.5% CRVM ANB	7,776		7,776		
0100005. 1958 CSO 4% NL ANB	58,491		58,491		
0100006. 1958 CSO 4.5% NL ANB	68,278		68,278		
0100007. 2017 CSO 3.5% CRVM ANB IDB	410,653		410,653		
0100008. 2017 CSO 3.0% CRVM ANB IDB	235,568		235,568		
0100009. CET 3% ANB	2,652		2,652		
0100010. CET 4.5% ANB					
0100011. Unearned Premium					
0199997. Totals (gross)	820,658		820,658		
0199998. Reinsurance ceded	174,438		174,438		
0199999. Life Insurance: Totals (net)	646,220		646,220		
0200001. 1983GAMNB 5.75	1,495,021	XXX		XXX	1,495,021
0200002. 1983 Table A @ 9.25% (86)	220,878	XXX	220,878	XXX	
0200003. CARVM at 4.00%	127,402	XXX	127,402	XXX	
0200004. 1983GAMNB 6.00	277,133	XXX		XXX	277,133
0200005. 1983 Table A @ 11.00% (85)	26,371,434	XXX	26,371,434	XXX	
0200006. CARVM at 5.50%	5,922	XXX	5,922	XXX	
0200007. 1983GAMNB 6.25	39,020	XXX		XXX	39,020
0200008. 1983 Table A @ 9.50%, 7.50%, 6.25% (85)	1,860,721	XXX	1,860,721	XXX	
0200009. CARVM at 6.50%	130,706	XXX	130,706	XXX	
0200010. 1983GAMNB 7.00	413,913	XXX		XXX	413,913
0200011. 1983 Table A @ 11.25% (84)	33,251,430	XXX	33,251,430	XXX	
0200012. 1983GAMNB 7.25	1,332,488	XXX		XXX	1,332,488
0200013. 1983 Table A @ 9.75%, 7.50%, 6.25% (84)	1,268,988	XXX	1,268,988	XXX	
0200014. 1983GAMNB 7.50	92,010	XXX		XXX	92,010
0200015. 1971 IAM @ 13.25% (82)	4,112,734	XXX	4,112,734	XXX	
0200016. 1983GAMNB 7.75	1,262,163	XXX		XXX	1,262,163
0200017. 1971 IAM @ 11.25%, 7.50%, 6.25% (82)	370,963	XXX	370,963	XXX	
0200018. 1983GAMNB 8.00	98,438	XXX		XXX	98,438
0200019. 1971 IAM @ 11.25% (83)	14,990,614	XXX	14,990,614	XXX	
0200020. 1983GAMNB 8.25	400,718	XXX		XXX	400,718
0200021. 1971 IAM @ 9.75%, 7.50%, 6.25% (83)	1,611,850	XXX	1,611,850	XXX	
0200022. 1983GAMNB 8.50	293,878	XXX		XXX	293,878
0200023. 1971 IAM @ 7.50% (81)	2,453,528	XXX	2,453,528	XXX	
0200024. 1983GAMNB 8.75	9,319	XXX		XXX	9,319
0200025. 1971 IAM @ 7.00% (80)	2,380,123	XXX	2,380,123	XXX	
0200026. 1971IAMNB 6.75	466,471	XXX		XXX	466,471
0200027. 1971 IAM @ 6.00% (77-79)	44,958	XXX	44,958	XXX	
0200028. 1971IAMNB 7.00	7,425	XXX		XXX	7,425
0200029. 1971IAMNB 7.50	336,689	XXX		XXX	336,689
0200030. 1971IAMNB 8.25	62,406	XXX		XXX	62,406
0200031. 1971IAMNB 9.00	3,805	XXX		XXX	3,805
0200032. 1971IAMNB 9.25	81,132	XXX		XXX	81,132
0200033. 1971IAMNB 9.50	55,473	XXX		XXX	55,473
0200034. 1937 SA NB 6.75	28,779	XXX		XXX	28,779
0200035. 1937 SA NB 7.50	7,019	XXX		XXX	7,019
0200036. 1971GAMNB 7.50	263,930	XXX		XXX	263,930
0299997. Totals (gross)	96,229,481	XXX	89,202,251	XXX	7,027,230
0299998. Reinsurance ceded	96,229,481	XXX	89,202,251	XXX	7,027,230
0299999. Annuities: Totals (net)		XXX		XXX	
0300001. 1971 IAM 7.50%					
0300002. 1971 IAM 7.75%					
0300003. 2000 IAM IMM NFI 6.00%	13,383		13,383		
0300004. 1994 GAR 1.25%					
0300005. 1994 GAR 4.25%					
0300006. 1994 GAR 4.5%	96,652				96,652
0300007. 1994 GAR 4.75%	65,480				65,480
0300008. 1994 GAR 5.0%	41,093				41,093
0300009. 1994 GAR 5.25%	92,118				92,118
0300010. 1994 GAR 4.0%	1,645				1,645
0399997. Totals (gross)	310,371		13,383		296,988
0399998. Reinsurance ceded	13,383		13,383		
0399999. SCWLC: Totals (net)	296,988				296,988
0400001. 1959 ADB, 80 CSO 4.0%	28		28		
0499997. Totals (gross)	28		28		
0499998. Reinsurance ceded	28		28		
0499999. Accidental Death Benefits: Totals (net)					
0500001. 1952 STUDY-58 CSO 3.5%	17		17		
0599997. Totals (gross)	17		17		
0599998. Reinsurance ceded	17		17		
0599999. Disability-Active Lives: Totals (net)					
0600001. 1958 CSO 3.5%	2,648		2,648		
0600002. 2023 GTLW 2.75%					
0600003. 2023 GTLW 3.0%	4,675,860				4,675,860
0600004. 2023 GTLW 3.5%	12,147,527				12,147,527
0600005. 2023 GTLW 4.0%	488,270				488,270
0600006. 2023 GTLW 4.5%	275,822				275,822
0600007. 2023 GTLW 5.0%	15,643				15,643
0600008. 2023 GTLW 5.5%	137,997		21,103		116,894
0699997. Totals (gross)	17,743,767		23,751		17,720,016
0699998. Reinsurance ceded	442,158		2,648		439,510
0699999. Disability-Disabled Lives: Totals (net)	17,301,609		21,103		17,280,506
0700001. Additional Reserve due to CARVM	14,587,391		14,587,391		
0700002. Deficiency reserves					
0700003. Extra reserve from cash flow testing	30,905,292		30,905,292		
0700004. Non-deduction of deferred fractional premiums	822		822		
0700005. Surrender values in excess of reserves					

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700006. Guar Insurability Option					
0700007. Immediate Payment of Claims	3,441		3,441		
0799997. Totals (gross)	45,496,946		45,496,946		
0799998. Reinsurance ceded	45,496,946		45,496,946		
0799999. Miscellaneous Reserves: Totals (net)					
9999999. Totals (net) - Page 3, Line 1	18,244,817		667,323		17,577,494

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ ..... ; Annuities $ ..... ; Supplementary Contracts with Life Contingencies $ ..... ; Accidental Death Benefits $ ..... ; Disability - Active Lives $ ..... ; Disability - Disabled Lives $ ..... ; Miscellaneous Reserves $ ..... .

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued.

.....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

.....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [ ] No [X]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $.....

4.2 Amount of reserve? ..... $.....

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

4.6 Assessments collected during the year ..... $.....

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

.....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 32,339,207

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 37,588,556

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $.....

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

.....

7.3 State the amount of reserves established for this business: ..... $.....

7.4 Identify where the reserves are reported in the blank:

.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $.....

8.2 State the amount of reserves established for this business: ..... $.....

8.3 Identify where the reserves are reported in the blank:

.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $.....

9.2 State the amount of reserves established for this business: ..... $.....

9.3 Identify where the reserves are reported in the blank:

.....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	171,322										33,833		137,489
2.	Additional contract reserves (b)													
3.	Additional actuarial reserves-asset/liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (gross)	171,322										33,833		137,489
8.	Reinsurance ceded													
9.	Totals (net)	171,322										33,833		137,489
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	260,111,506										260,111,506		
11.	Additional actuarial reserves-asset/liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (gross)	260,111,506										260,111,506		
15.	Reinsurance ceded	4,961,991										4,961,991		
16.	Totals (net)	255,149,515										255,149,515		
17.	TOTAL (net)	255,320,837										255,183,348		137,489
18.	TABULAR FUND INTEREST	8,948,395										8,943,247		5,148
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	12,313,316					12,313,316
2. Deposits received during the year	14,210,494					14,210,494
3. Investment earnings credited to the account	60,800					60,800
4. Other net change in reserves	117,713					117,713
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	14,200,041					14,200,041
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	12,502,282					12,502,282
10. Reinsurance balance at the beginning of the year	(293,722)					(293,722)
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	8,805					8,805
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(302,527)					(302,527)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	12,199,755					12,199,755

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) ..... $
2. Reported as annuities certain (captured in column 3) ..... $
3. Reported as supplemental contracts (captured in column 4) ..... $
4. Reported as dividend accumulations or refunds (captured in column 5) ..... $
5. Reported as premium or other deposit funds (captured in column 6) ..... $
6. Total Reported as deposit-type contracts (captured in column 1): (Sum of Lines 1 through 5) ..... $

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct	42,400			42,400				
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded	42,400			42,400				
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	13,084,270		11,509,230			1,575,040		
	2.22 Reinsurance assumed								
	2.23 Reinsurance ceded	39,148					39,148		
	2.24 Net	13,045,122	(b)	(b) 11,509,230	(b)		(b) 1,535,892		
3. Incurred but unreported:									
	3.1 Direct	22,480,103	36,214	7,043,877			15,400,012		
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded	58,890		52,279			6,611		
	3.4 Net	22,421,213	(b) 36,214	(b) 6,991,598	(b)		(b) 15,393,401		
4. TOTALS	4.1 Direct	35,606,773	36,214	18,553,107	42,400		16,975,052		
	4.2 Reinsurance assumed								
	4.3 Reinsurance ceded	140,438		52,279	42,400		45,759		
	4.4 Net	35,466,335	(a) 36,214	(a) 18,500,828			16,929,293		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ ..... in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ ..... are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	246,214,314	1,540,000	59,648,428	10,958,082	1,910,688	172,157,116		
1.2 Reinsurance assumed								
1.3 Reinsurance ceded	13,995,873			10,958,082	1,910,688	1,127,103		
1.4 Net	(c) 232,218,441	1,540,000	59,648,428			171,030,013		
2. Liability December 31, current year from Part 1:								
2.1 Direct	35,606,773	36,214	18,553,107	42,400		16,975,052		
2.2 Reinsurance assumed								
2.3 Reinsurance ceded	140,438		52,279	42,400		45,759		
2.4 Net	35,466,335	36,214	18,500,828			16,929,293		
3. Amounts recoverable from reinsurers December 31, current year	161,548					161,548		
4. Liability December 31, prior year:								
4.1 Direct	34,870,986	102,797	18,476,751			16,291,438		
4.2 Reinsurance assumed								
4.3 Reinsurance ceded	131,972		62,234			69,738		
4.4 Net	34,739,014	102,797	18,414,517			16,221,700		
5. Amounts recoverable from reinsurers December 31, prior year	338,385					338,385		
6. Incurred Benefits								
6.1 Direct	246,950,101	1,473,417	59,724,784	11,000,482	1,910,688	172,840,730		
6.2 Reinsurance assumed								
6.3 Reinsurance ceded	13,827,502		(9,955)	11,000,482	1,910,688	926,287		
6.4 Net	233,122,599	1,473,417	59,734,739			171,914,443		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$..... in Line 6.1, and $ ..... in Line 6.4.

(c) Includes $ ..... premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	4,108,120	5,192,920	1,084,800
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans	42,473	184,063	141,590
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	11,480,129	12,998,375	1,518,246
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other-than-invested assets	734		(734)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	15,631,456	18,375,358	2,743,902
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	15,631,456	18,375,358	2,743,902
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	Amount due for undelievered securities	734		(734)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	734		(734)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. The accompanying financial statements of New York Life Group Insurance Company of NY ("the Company") have been prepared using accounting practices prescribed or permitted by the New York State Department of Financial Services ("the Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under New York Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of New York. Prescribed statutory accounting practices include state laws and regulations. Permitted statutory accounting practices encompass accounting practices that are not prescribed; such practices differ from state to state, may differ from company to company within a state, and may change in the future. The Company has no permitted nor prescribed practices.

A reconciliation of the Company's net income and capital and surplus at December 31, 2025 and 2024 between practices prescribed or permitted by the State of New York and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2025	2024
Net Income					
(1) Net income New York state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 35,396,414	$ 39,018,655
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 35,396,414	$ 39,018,655
Capital and Surplus					
(5) Statutory capital and surplus New York state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 212,789,681	$ 207,211,124
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 212,789,681	$ 207,211,124

B. The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements. Management is also required to disclose contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results may differ from those estimates.

C. Premiums for individual and group life and health insurance are recognized as revenue when due. Annuity considerations are recognized as revenue when received. Commissions and other costs associated with acquiring new business are charged to operations as incurred.Amounts received or paid under deposit type contracts without mortality or morbidity risk are not reported as income or benefits but are recorded directly as an adjustment to the liability for deposit funds.

Policy reserves are based on mortality and morbidity tables and valuation interest rates, which are consistent with statutory requirements and are designed to be sufficient to provide for contractual benefits. The Company holds reserves greater than those developed under the minimum statutory reserving rules when the valuation actuary determines that the minimum statutory reserves are inadequate.

The Company has established policy reserves on contracts issued January 1, 2001 and later that exceed the minimum amounts determined under Appendix A-820, "Minimum Life and Annuity Reserve Standards" of NAIC SAP by approximately $574,166.

In addition, the Company uses the following accounting policies:

(1) Short-term investments consist of securities with remaining maturities of one year or less but greater than three months at the time of acquisition and are carried at amortized cost, which approximates fair value. Cash and cash equivalents includes cash on hand, amounts due from banks and highly liquid debt instruments that have original maturities of three months or less at date of purchase and are carried at amortized cost. Cash and cash equivalents also include money market mutual funds which are stated at fair value.

(2) Bonds that meet the principles-based bond definition ("PBBD") are stated at amortized cost using the interest method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. The Company reviews all debt securities to determine if they meet the PBBD criteria to be reported as Schedule D bonds. The review includes confirming that the debt instrument represents a creditor relationship with a fixed payment schedule for one or more future payments and where any non-debt variables are nominal. For all ABS, the Company confirms that credit enhancement to our tranches is substantive from either subordination or overcollateralization. For ABS backed by cash-generating non-financial assets, the Company also confirms that cash flows produced by the collateral are meaningful as defined in SSAP No. 26 "Bonds". SVO-Identified bond Exchange Traded Funds ("ETFs") are stated at fair value and reported as bonds. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

(3)–(4) The Company does not own any common stock and preferred stock.

(5) Mortgage loans on real estate are carried at unpaid principal balances, net of discounts, premiums, deferred origination fees related to points, and specific valuation allowances, and are collateralized. Mortgage loans include residential mortgage loans held through a qualifying statutory trust as long as the trust meets the required criteria for look-through reporting stipulated in statutory accounting guidance. Specific valuation allowances are established for the excess carrying value of the mortgage loan over the estimated fair value of the collateral as an unrealized loss in surplus when it is probable that based on current information and events, the Company will be unable to collect amounts due under the contractual terms of the loan agreement. Fair value of the collateral is estimated by performing an internal or external current appraisal or by obtaining broker prices for residential mortgage loans. If impairment is deemed to be other-than-temporary, which can include a loan modification that qualifies as a troubled debt restructuring ("TDR"), a direct write-down is recognized as a realized loss reported in net income, and a new cost basis for the individual mortgage loan, which is equal to the fair value of the collateral, less costs to obtain and sell, is established. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for mortgage loans.

NOTES TO FINANCIAL STATEMENTS

(6) The interest method for asset-backed securities, which are included in bonds, uses current assumptions of projected cash flows. Amortization of premium or accretion of discount from the purchase of these securities considers the estimated timing and amount of cash flows of the underlying loans, including prepayment assumptions based on data obtained from external sources or internal estimates. Projected future cash flows are updated monthly, and the amortized cost and effective yield of the securities are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. For high credit quality asset-backed securities backed by the U.S. government (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For all other securities, including all asset-backed securities that are not of high credit quality (those rated below AA at date of acquisition), floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g., interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

The cost basis of asset backed securities adjusted for impairments in value that are deemed to be other-than-temporary.An other-than-temporary loss is recognized in net income when it is anticipated that the amortized cost will not be recovered. The entire difference between the asset backed security's amortized cost and its fair value is recognized in net income only when the Company (1) has the intent to sell the security or (2) it does not have the intent and ability to hold the security to recovery.If neither of these two conditions exists, a realized loss is recognized in net income for the difference between the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the asset-backed security prior to impairment. The net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the asset backed security prior to impairment.

The new cost basis of an impaired security is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI"), the impaired bond security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted (or amortized) into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

(7) The Company does not have investments in subsidiaries or affiliates.

(8) Limited partnerships, which have admissible audits, are carried at the underlying audited equity of the investee. The financial statements of equity method investees are usually not received in time for the Company to apply the equity method at each reporting period. Therefore, the equity pick-up on these investments has been recorded on a one to three-month lag.

The cost basis of limited partnerships and limited liability companies is adjusted for impairments in value deemed to be other-than-temporary, with the difference between cost and carrying value, which approximates fair value, recognized as a realized loss reported in net income. The new cost basis of an impaired limited partnership is not adjusted for subsequent increases in the underlying audited equity of the investee.

Dividends and distributions from limited partnerships other than those deemed a return of capital, are recorded in net investment income. Undistributed earnings are included in unrealized gains and losses and are reflected in surplus, net of deferred taxes.

Effective October 1, 2024, residual tranches of securitizations are reported using a cost recovery method, which is a practical expedient allowed under statutory accounting rules. Under the cost recovery method, distributions received are treated as a reduction of the residual's book value. Investment income is not recognized until the book value of the residual has been reduced to zero. An OTTI is recorded when fair value of the residual is below its book value. Prior to October 1, 2024, most residuals were reported at the lower of cost or market and income was accrued using an effective yield method.

(9) The Company does not have any derivative instruments.

(10) Premium deficiency calculations do not apply to the Company's products.

(11) Unpaid losses and loss adjustment expenses for accident and health contracts include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined

(12) The Company has not changed its capitalization policy from the prior year.

(13) The Company does not have any pharmaceutical rebates receivable.

D. Going Concern

The Company does not have any doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Changes in Accounting Principles

Accounting changes adopted to conform to the provisions of NAIC SAP or other state prescribed accounting practices are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is generally reported as an adjustment to unassigned surplus in the period of the change in accounting principle. Generally, the cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

NOTES TO FINANCIAL STATEMENTS

During 2025, the NAIC adopted revisions to SSAP No. 26 “Bonds” to incorporate a principle-based bond definition. Revisions were also made to SSAP No. 43 “Asset Backed Securities” and SSAP No. 21 “Other Admitted Assets”. The revised definition includes criteria that must be met in order for a debt instrument to be reported as a bond, classified as either an issuer credit obligation or asset-backed security. The Company adopted the new guidance on January 1, 2025. Upon adoption, the Company identified debt securities with a book adjusted carrying value ("BACV") of $641,344 that no longer met the definition of a bond. These bonds were reclassified to either preferred stock or other invested assets. The impact to surplus from the change in accounting measurement was insignificant.

During 2024, the NAIC adopted changes to SSAP No. 21 "Other Admitted Assets," which revise the accounting guidance for residual tranches of securitizations. The new guidance provides a practical expedient that allows for the use of a cost recovery method. Under the cost recovery method, distributions received from the investment are treated as a reduction of the residual's book value. Investment income is not recognized until the book value of the residual has been reduced to zero. The Company early adopted the new guidance on a prospective basis on October 1, 2024. There was no impact to surplus upon adoption. The Company reclassified $(22,711.00) from unrealized losses to realized losses upon adoption.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new commercial mortgage loans funded during 2025 were 8.31% and 5.24%, respectively. There were no residential mortgage loans funded during 2025.

(2) For 2025, the maximum percentage of any one commercial mortgage loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 74.1% (current average percentage was 62.2%).

(3) Not Applicable.

NOTES TO FINANCIAL STATEMENTS

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 69,190,374	$ 1,766,207	$ 70,956,581
(b) 30 - 59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60 - 89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 53,560,793	$ 822,247	$ 54,383,040
(b) 30 - 59 days past due	$ —	$ —	$ —	$ —	$ 198,560	$ —	$ 198,560
(c) 60 - 89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(5) Investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(6) Investments in impaired loans – average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 46,561	$ —	$ 46,561
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(7) Allowance for credit losses:

	December 31, 2025	December 31, 2024
a. Balance at beginning of period	$ (71,054)	$ —
b. Additions charged to operations	—	(77,918)
c. Direct write-downs charged against the allowance	—	71,054
d. Recoveries of amounts previously charged off	—	(77,918)
e. Balance at end of period (a+b-c-d)	$ (71,054)	$ (71,054)

(8) Mortgage loans derecognized as a result of foreclosure:

	December 31, 2025
a. Aggregate amount of mortgage loans derecognized	$ —
b. Real estate collateral recognized	—
c. Other collateral recognized	—
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	—

(9) The Company accrues interest income on mortgage loans to the extent it is deemed collectible. The Company places loans on non-accrual status and ceases to recognize interest income when management determines that the collection of interest and repayment of principal is not probable. Any accrued but uncollected interest is reversed out of interest income once a loan is put on non-accrual status. Interest payments received on mortgage loans where interest payments have been deemed uncollectible are recognized on a cash basis and recorded as interest income. If a determination is made that the principal will not be collected, the interest payment received is used to reduce the principal balance. If a mortgage loan has any investment income due and accrued that is 90 days past due and collectible, the investment income will continue to accrue but all accrued interest related to the mortgage loan is reported as a nonadmitted asset, until such time that it has been paid or is deemed uncollectible.

B. Debt Restructuring

A restructuring is considered a TDR when a debtor is experiencing financial difficulties and the Company has granted a concession. The Company had the following restructured debt in the general account for which it is the creditor:

	General Account	
	December 31, 2025	December 31, 2024
(1) The total recorded investment in restructured debt, as of year-end	$ —	$ —
(2) The realized capital losses related to this debt	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in TDR	$ —	$ —

The Company does not have any restructured debt in the separate accounts for which it is the creditor.

(4) The Company accrues interest income on impaired debt instruments to the extent it is deemed collectible (delinquent less than 90 days) and the debt instrument continues to perform under its original or restructured contractual terms. Interest income on non-performing debt instruments is generally recognized on a cash basis.

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Asset Backed Securities

(1) Prepayment assumptions for mortgage-backed/asset backed securities were obtained from external sources such as Intex and Blackrock Solutions.

(2) The Company does not have any asset backed securities which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery at December 31, 2025.

(3) The Company does not have any loan-backed and structured securities which are other-than-temporarily impaired where the present value of cash flows expected to be collected is less than the amortized cost basis during the current year.

NOTES TO FINANCIAL STATEMENTS

(4) The following table presents the Company's gross unrealized losses and fair values for asset backed securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at December 31, 2025:

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	$ 7,876,028	$ 121,359	$ 32,550,993	$ 3,245,429	$ 40,427,021	$ 3,366,788
Total	$ 7,876,028	$ 121,359	$ 32,550,993	$ 3,245,429	$ 40,427,021	$ 3,366,788

(5) The Company performs quantitative and qualitative analysis to determine if a decline in fair value was temporary. For those securities where the decline was considered temporary, the Company did not take an impairment when it had the ability and intent to hold until recovery. Factors considered in evaluating whether a decline in value is other than temporary include: (1) whether the decline is substantial; (2) the duration that the fair value has been less than cost; (3) the financial condition and near-term prospects of the issuer; and (4) the Company's ability and intent to retain the investment for a period of time sufficient to allow for an anticipated recovery in value. In addition, for the non-agency residential mortgage backed securities ("RMBS") portfolio, the Company updates cash flow projections quarterly. A projection is performed for each security based upon the evaluation of prepayment, delinquency, and default rates for the pool of mortgages collateralizing each security, and the projected impact on the course of future prepayments, defaults, and loss in the pool of mortgages, but do not include market prices. As a result, forecasts may change from period to period and additional impairments may be recognized over time as a result of deterioration in the fundamentals of a particular security or group of securities and/or a continuation of heightened mortgage defaults for a period longer than the assumptions used for the forecasts. Both qualitative and quantitative factors are used in creating the Company's RMBS cash flow models. As such, any estimate of impairments is subject to the inherent limitation on the Company's ability to predict the aggregate course of future events. It should therefore be expected that actual losses may vary from any estimate and the Company may recognize additional other-than-temporary losses.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) - (2) Not applicable.

c. Collateral Received

i. Not applicable.

ii. The Company has not sold or repledged collateral received from securities lending agreements. All collateral is received in cash.

iii. Not applicable.

(4) - (7) Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Investments in Tax Credit Structures

Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (Admitted and Nonadmitted) Restricted									Percentage				
	Current Year													
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Restricted Asset Category	Total General Account (G/A)	G/A Assets Supporting Separate Accounts (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted and Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.000 %	0.000 %	XXX	XXX	XXX
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	25.04 + 25.05
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.21
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.24
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.26
i. FHLB capital stock	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.27
j. On deposit with states	702,421	—	—	—	702,421	701,981	440	—	702,421	0.117	0.121	702,421	—	26.28
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.31
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.30
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000	0.000	—	—	26.32
o. Collateral Assets Received and on Balance Sheet	—	—	—	—	—	—	—	—	—	0.000	0.000	XXX	XXX	XXX
p. Assets held under Modco Reinsurance Agreements	—	—	—	—	—	—	—	—	—	0.000	0.000	XXX	XXX	XXX
q. Assets held under Funds Withheld Reinsurance Agreements	—	—	—	—	—	$ —	—	—	—	0.000	0.000	XXX	XXX	XXX
r. Total restricted assets	$ 702,421	$ —	$ —	$ —	$ 702,421	$ 701,981	$ 440	$ —	$ 702,421	0.117 %	0.121 %	XXX	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset page, Column 1, Line 28

(d) Column 9 divided by Asset page, Column 3, Line 28

(2) There were no assets pledged as collateral not captured in other categories at December 31, 2025 and 2024.

(3) There were no other restricted assets at December 31, 2025 and 2024.

NOTES TO FINANCIAL STATEMENTS

(4) There were no other assets received as collateral and reflected as assets at December 31, 2025 and 2024.

(5) There were no other assets received as collateral pledged for another purpose specific to the insurance reporting entity.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

The following represents the Company's 5GI securities at December 31, 2025 and 2024. 5GI securities are securities for which the Company does not have all the information required for the NAIC to provide an NAIC designation, but for which the Company is receiving timely payments of principal and interest.

General Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Issuer Credit Obligations - AC	—	—	$ —	$ —	$ —	$ —
2. Asset backed securities - AC	—	—	—	$ —	—	$ —
3. Preferred stock - AC	—	—	—	$ —	—	$ —
4. Preferred stock - FV	—	—	—	$ —	—	—
5. Total	—	—	$ —	$ —	$ —	$ —

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The following represents the Company's securities sold, redeemed or otherwise disposed as a result of a callable feature (including make whole call provisions) and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee.

	General Account
(1) Number of CUSIPs	9
(2) Aggregate Amount of Investment Income	$ 18,985

R. Cash Pools by Asset Type

Not applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in joint ventures, limited partnerships or limited liability companies that exceeded 10% of its admitted assets.

B. In 2025, the Company recognized $14,810 in OTTI on its investments in residuals, which were reflected within realized losses in net income. The impairments were based on facts and circumstances surrounding the ultimate recovery of the cost of the residuals and were derived from the investment results of the underlying assets within the residuals.

7. Investment Income

A. Due and accrued investment income is excluded from surplus when amounts are over 90 days past due or collection is uncertain.

B. At December 31, 2025, the Company had no investment income due and accrued that was nonadmitted.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

	Amount
Interest Income Due and Accrued	
1. Gross	$ 4,378,698
2. Nonadmitted	$ —
3. Admitted	$ 4,378,698

D. The aggregate deferred interest.

	Amount
Aggregate deferred interest	$ —

NOTES TO FINANCIAL STATEMENTS

E. The cumulative amounts of paid-in-kind ("PIK") interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 82,196

8. Derivative Instruments

Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax assets ("DTAs") and net deferred tax liabilities ("DTLs") at December 31, 2025 and 2024 were as follows:

(1)

		2025		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 20,126,143	$ 525,751	$ 20,651,894
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	20,126,143	525,751	20,651,894
(d)	DTAs nonadmitted	11,480,129	—	11,480,129
(e)	Subtotal of net admitted DTAs (1c-1d)	8,646,014	525,751	9,171,765
(f)	Gross DTLs	702,643	779,517	1,482,160
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 7,943,371	$ (253,766)	$ 7,689,605

		2024		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 23,348,800	$ 1,033,393	$ 24,382,193
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	23,348,800	1,033,393	24,382,193
(d)	DTAs nonadmitted	12,998,375	—	12,998,375
(e)	Subtotal of net admitted DTAs (1c-1d)	10,350,425	1,033,393	11,383,818
(f)	Gross DTLs	578,397	610,346	1,188,743
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 9,772,028	$ 423,047	$ 10,195,075

		Change		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ (3,222,657)	$ (507,642)	$ (3,730,299)
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	(3,222,657)	(507,642)	(3,730,299)
(d)	DTAs nonadmitted	(1,518,246)	—	(1,518,246)
(e)	Subtotal of net admitted DTAs (1c-1d)	(1,704,411)	(507,642)	(2,212,053)
(f)	Gross DTLs	124,246	169,171	293,417
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ (1,828,657)	$ (676,813)	$ (2,505,470)

(2) The admission calculation components were as follows:

		2025		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 5,128,121	$ —	$ 5,128,121
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	2,177,235	384,249	2,561,484
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	2,177,235	384,249	2,561,484
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	30,765,011
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	1,340,660	141,502	1,482,162
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 8,646,016	$ 525,751	$ 9,171,767

		2024		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 6,647,166	$ —	$ 6,647,166
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	2,567,598	980,310	3,547,908
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	2,567,598	980,310	3,547,908
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	29,552,407
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	1,135,662	53,083	1,188,745
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 10,350,426	$ 1,033,393	$ 11,383,819

NOTES TO FINANCIAL STATEMENTS

		Change		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ (1,519,045)	$ —	$ (1,519,045)
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	(390,363)	(596,061)	(986,424)
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	(390,363)	(596,061)	(986,424)
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,212,604
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	204,998	88,419	293,417
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ (1,704,410)	$ (507,642)	$ (2,212,052)

(3) The ratio used to determine the applicable period used in 2(b)1 above and the amount of adjusted capital and surplus used to determine the percentage threshold limitation in 2(b)2 above were as follows at December 31, 2025 and 2024:

	2025	2024
(a) Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.	1048%	868%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$205,100,076	$197,016,048

(4) There was no impact on the Company's adjusted gross and net admitted DTAs or corporate alternative minimum tax ("CAMT") DTAs, if any, due to tax planning strategies at December 31, 2025 and 2024. The Company did not use reinsurance in its tax planning strategies.

B. The Company had no unrecognized DTLs at December 31, 2025 and 2024.

C. Significant components of income taxes incurred and the changes in DTAs and DTLs for the years ended December 31, 2025 and 2024 were as follows:

		2025	2024	Change
(1)	Current Income Tax:			
(a)	Federal	$ 5,798,434	$ 8,313,052	$ (2,514,618)
(b)	Foreign	2,208	2,002	206
(c)	Subtotal	5,800,642	8,315,054	(2,514,412)
(d)	Federal income tax on net capital gains	(1,151,778)	395,309	(1,547,087)
(e)	Utilization of capital loss carry-forward	—	—	—
(f)	Other (Prior period correction)	—	—	—
(g)	Federal and foreign income taxes incurred	$ 4,648,864	$ 8,710,363	$ (4,061,499)

		2025	2024	Change
(2)	DTAs:			
(a)	Ordinary:			
	(1) Discounting of unpaid losses	$ —	$ —	$ —
	(2) Unearned premium reserve	7,195	13,052	(5,857)
	(3) Policyholder reserve	5,566,025	7,050,098	(1,484,073)
	(4) Investments	2,043,633	3,009,897	(966,264)
	(5) Deferred acquisition costs	1,767,758	1,289,213	478,545
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed assets	—	—	—
	(8) Compensation and benefits accrual	—	—	—
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	871,779	1,129,166	(257,387)
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other*	9,869,753	10,857,374	(987,621)
	(99) Subtotal (sum of 2a1 through 2a13)	20,126,143	23,348,800	(3,222,657)
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted	11,480,129	12,998,375	(1,518,246)
(d)	Admitted ordinary DTAs (2a99 - 2b - 2c)	8,646,014	10,350,425	(1,704,411)
(e)	Capital:			
	(1) Investments	153,193	53,369	99,824
	(2) Net capital loss carry-forward	372,557	980,023	(607,466)
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal (2e1+2e2+2e3+2e4)	525,751	1,033,393	(507,642)
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital DTAs (2e99 - 2f - 2g)	525,751	1,033,393	(507,642)
(i)	Total admitted DTAs (2d + 2h)	$ 9,171,765	$ 11,383,818	$ (2,212,053)

NOTES TO FINANCIAL STATEMENTS

		2025	2024	Change
(3)	DTLs:			
(a)	Ordinary:			
	(1) Investments	$ 656,005	$ 531,759	$ 124,246
	(2) Fixed assets	—	—	—
	(3) Deferred & uncollected premium	—	—	—
	(4) Policyholder reserves	—	—	—
	(5) Other	46,638	46,638	—
	(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	702,643	578,397	124,246
(b)	Capital:			
	(1) Investments	$ 779,517	$ 610,346	$ 169,171
	(2) Real estate	—	—	—
	(3) Other	—	—	—
	(99) Subtotal (3b1+3b2+3b3)	779,517	610,346	169,171
(c)	Total DTLs (3a99 + 3b99)	1,482,160	1,188,743	293,417
(4)	Net admitted DTAs/(DTLs) (2i - 3c)	$ 7,689,605	$ 10,195,075	$ (2,505,470)

Change in income tax (expense) / benefit on change in net unrealized capital gains and losses	5,318
Change in net deferred tax related to other items	(4,029,034)
Change in deferred tax asset nonadmitted	1,518,246
Total change in net admitted DTAs	$ (2,505,470)

*Other DTA Includes goodwill and intangibles of $9,860,305 and $10,845,475 at December 31, 2025 and 2024 respectively.

(5) The Company had no investment tax credits for the years ended December 31, 2025 and 2024.

(6) The Company did not have operating loss carry-forwards at December 31, 2025.

(7) The Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.

(8) The Company has determined as of the reporting date that it will be an applicable corporation but will not be liable for corporate alternative minimum tax ("CAMT"), that is based on the adjusted financial statement income set forth on the applicable financial statement on the applicable corporation, for the reporting year. The reporting entity has made an accounting policy election to disregard CAMT when evaluating the need for valuation allowance for its non-CAMT DTA's. As the subsidiary that is a member of a controlled group of corporations that file a consolidated return, any CAMT liability will be borne by the parent.

(9) The One Big Beautiful Bill Act ("OBBBA") was enacted on July 4, 2025. The legislation permanently extends certain provisions of the 2017 Tax Cuts and Jobs Act and introduces additional tax measures. The Company evaluated that there was no material impact on the Company's surplus position as a result of OBBBA.

D. The Company's income tax expense and change in net deferred taxes at December 31, 2025 and 2024 differs from the amount obtained by applying the statutory rate of 21% to net gain from operations after dividends to policyholders and before federal income taxes for the following reasons:

	2025	2024	Change
Net gain from operations after dividends to policyholders and before federal income taxes at statutory rate	$ 8,527,217	$ 10,172,949	$ (1,645,732)
Net realized capital gains at statutory rate	(133,365)	(302,437)	169,072
Investment Items	(13,798)	(13,756)	(42)
Change in nonadmitted assets	257,388	1,645,745	(1,388,357)
Amortization of IMR	41,848	41,250	598
Meals & entertainment	—	415	(415)
Other items impacting surplus	—	6,000	(6,000)
Other	(1,391)	1,732	(3,123)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ 8,677,899	$ 11,551,898	$ (2,874,000)
Federal and foreign income tax expense reported in the Summary of Operations	$ 5,800,642	$ 8,315,054	$ (2,514,412)
Capital (losses)/gains tax incurred	(1,151,778)	395,309	$ (1,547,087)
Change in net deferred tax	4,029,034	2,841,535	1,187,499
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ 8,677,899	$ 11,551,898	$ (2,874,000)

E. (1) The Company has the following carry forwards available and no operating loss, tax credit or CAMT credit carryforwards available for tax purposes.

	Amount	Origination Date	Expiration Date
Capital Loss	1,774,083	12/31/2023	12/31/2028

NOTES TO FINANCIAL STATEMENTS

(2) For the years ended December 2025, 2024, and 2023, the Company's income taxes incurred in current and prior years that will be available for recoupment in the event of future net losses were as follows

	Ordinary
Year 2025	5,636,816
Year 2024	8,476,804
Year 2023	—

(3) At December 31, 2025, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

F. The Company’s federal income tax return is consolidated with the following entities:

i. New York Life Insurance Company (“New York Life”)
ii. New York Life Insurance and Annuity Company ("NYLIAC")
iii. NYLIFE Insurance Company of Arizona ("NYLAZ")
iv. NYLIFE LLC ("NYLIFE LLC") and its domestic affiliates
v. New York Life Investment Management Holdings LLC ("NYL Investments") and its domestic affiliates
vi. New York Life Enterprises ("NYLE") and its domestic affiliates
vii. NYL Investors LLC (“NYL Investors”)
viii. Life Insurance Company of North America ("LINA")
ix. LINA Benefit Payments, Inc.

The Company is a member of an affiliated group which files a consolidated federal income tax return with New York Life. The consolidated income tax provision or benefit is allocated among the members of the group in accordance with a tax allocation agreement. The tax allocation agreement provides that the Company computes its share of consolidated tax provision or benefit, in general, on a separate company basis, and may, where applicable, include the tax benefits of operating or capital losses utilizable in New York Life's consolidated returns. Intercompany tax balances are settled quarterly on an estimated basis with a final settlement occurring within 30 days of the filing of the consolidated tax return. Current federal income taxes are charged or credited to operations based upon amounts estimated to be payable or recoverable as a result of taxable operations for the current year and any adjustments to such estimates from prior years.

G. The Company does not anticipate any significant changes to its total unrecognized tax benefits within the next 12 months.

H. The Company does not have repatriation transition tax owed under the Tax Cuts and Jobs Act.

I. The Company does not have an AMT credit that was recognized as a current year recoverable or DTA.

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

The following note discloses significant related party transactions.

A-B. For information on dividend payments made to New York Life, refer to Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions, and Quasi - Reorganizations.

Significant agreements entered into by the Company with its subsidiaries and affiliates for the years ended December 31, 2025 and 2024 were as follows:

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
Active Agreements				
12/31/2020	New York Life	Parent	Service and facility agreement	New York Life provides the Company with certain services and facilities including, but not limited to accounting, tax and auditing services, legal services, actuarial services, electronic data processing operations and communications operations. New York Life charges the Company for the identified costs associated with these services and facilities under the terms of a service agreement between New York Life and the Company. For the years ended December 31, 2025 and 2024, the fees incurred associated with these services and facilities, amounted to $70,866 and $66,547, respectively. The terms of the agreements require that these amounts be settled in cash within 90 days.
1/1/2024	New York Life/ LINA	Parent / Insurance affiliate	Claims administration service agreement	The Company has entered into a claims administration services agreement with both New York Life and Life Insurance Company of North America ('LINA'). For the year ended December 31, 2025, there was no fee incurred associated with these services.
12/31/2020 (amended as of 10/26/2022)	New York Life	Parent	Revolving credit agreement	The Company, as borrower, has a revolving credit agreement with New York Life, as lender, for a maximum aggregate amount of $10,000,000. At December 31, 2025 and 2024, the credit facility was not used, no interest was paid, and there was no outstanding balance due.
12/31/2020	NYL Investors	Non insurance affiliate	Investment management agreement	The Company is a party to an investment management agreement with NYL Investors (a wholly-owned subsidiary of New York Life), as amended from time to time, whereby NYL Investors provides investment advisory and administrative services to the Company. For the years ended December 31, 2025 and 2024, the total cost for these services amounted to $721,310 and $689,065, respectively, which is included in the costs of services billed by New York Life to the Company.
Various	New York Life	Parent	Participation in mortgage loans, REO and real estate	The Company's interests in commercial mortgage loans are primarily held in the form of participations in mortgages` originated or acquired by New York Life. A real estate property acquired through foreclosure is called REO Portfolio. The Company's interests in the ownership of REO Portfolio is called REO Ownership Interest. Certain real estate investments acquired may have similar ownership interests through a participation. Under the participation agreement for the mortgage loans, it is agreed between the Company and New York Life that the Company's proportionate interest (as evidenced by a participation certificate) in the underlying mortgage loan, including without limitation, the principal balance thereof, all interest which accrues thereon, and all proceeds generated therefrom, will be pari passu with New York Life's and pro rata based upon the respective amounts funded by New York Life and the Company in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name New York Life (and not both New York Life and the Company) as the lender but are held for the benefit of both the Company and New York Life pursuant to the applicable participation agreement. New York Life retains general decision making authority with respect to each mortgage loan, although certain decisions require the Company's approval. The Company’s mortgage loans, REOs and certain real estate investments acquired through a participation from New York Life had a carrying value of $70,056,176 and $54,160,841 as of December 31, 2025 and 2024, respectively. There's no REO in the form of participations owned by the Company as of December 31, 2025 and 2024.

C. The Company had no transaction with related parties not reported on schedule Y.

NOTES TO FINANCIAL STATEMENTS

D. At December 31, 2025 and 2024, the Company reported a net amount of $5,671,314 in payables and $716,750 in receivables to its parent and affiliates, respectively. The terms of the underlying agreements generally require that these amounts be settled in cash within 90 days.

E. Refer to sections A-B for significant administrative agreements the Company has entered into with its affiliates.

F. In the ordinary course of business the Company may enter into guarantees and/or keep wells with its parent and affiliates. Refer to Note 14 - Liabilities, Contingencies and Assessments for more information.

G. All outstanding shares of the Company are owned by the parent company, New York Life, a mutual insurance company domiciled in the State of New York.

H. The Company does not own any shares of an upstream affiliate either directly or through its subsidiaries.

I-K. The Company does not have an investment in a SCA entity that exceeds 10% of the admitted assets.

L. The Company does not hold investments in any downstream non-insurance holding companies.

M. The Company does not have affiliated common stock investments.

N. The Company does not hold investments in an SCA.

O. The Company does not hold investments in an SCA in a loss position.

11. Debt

A. Refer to Note 10, sections A-B for the Company's significant credit agreements with its parent and affiliates.

B. Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

Refer to section G.

B. Plan Asset Investment Policies and Strategies

Refer to section G.

C. Determination of Fair Values

Refer to section G.

D. Long-term Rate of Return on Plan Assets

Refer to section G.

E. Defined Contribution Plans

Refer to section G.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

The Company participates in New York Life’s tax-qualified and non-qualified defined contribution plans covering eligible U.S. employees (401(k) plans). The tax-qualified plan provides for pre-tax, after-tax and/or after-tax Roth salary reduction contributions (subject to maximums) and Company matching contributions of up to 5% of annual salary (base plus eligible incentive pay are considered). A non-qualified plan credits participant and Company matching contributions with respect to compensation in excess of the amount that may be taken into account under the tax-qualified plan, and a separate non-qualified plan provides for Company matching contributions with respect to deferred compensation. For the years ended December 31, 2025 and 2024, there were no Company matching contributions to the employees’ tax qualified and non-qualified plans.

H. Postemployment Benefits and Compensated Absences

Refer to section G.

I. Impact of Medicare Modernization Act on Postretirement Benefit (INT 04-17)

Refer to section G.

13. Capital and Surplus, Shareholders’ Dividend Restrictions, and Quasi-Reorganizations

A. The Company has 40,000 shares authorized, issued and outstanding as of December 31, 2025 and 2024 with a par value of $27.50. There are no other classes of capital stock.

B. The Company has not issued preferred stock.

NOTES TO FINANCIAL STATEMENTS

C. The Company is subject to restrictions on the payment of dividends to New York Life. Under the state of New York insurance laws, cash dividends can be paid only out of that part of the Company's available and accumulated surplus funds which are derived from realized net operating profits on its business and realized capital gains, and dividends (or other distributions) on capital stock can be declared and paid only out of earned surplus (being an amount equal to the unassigned funds of the Company as set forth in its most recent annual statement submitted to the New York State Insurance Superintendent ("the Superintendent"), including all or part of the surplus arising from unrealized capital gains or revaluation of assets excluding 85% of the change in unrealized capital gains for the immediately preceding calendar year), and, except as otherwise approved by the Superintendent (provided that stock dividends may be paid out of any available surplus funds). Furthermore, no extraordinary dividend may be paid until 30 days after the Superintendent has received notice of such declaration and has not disapproved such payment within such 30 day period, or the Superintendent has approved such payment within that 30 day period. Extraordinary dividends are defined as any dividend or distribution or cash or other property, whose fair market value, together with that of other dividends or distributions made within the preceding 12 months, exceeds the greater of (1) 10 percent of the Company's surplus as regards policyholders as of the preceding December 31 or (2) the net gain from operations of the Company for the 12 month period ending on the preceding December 31, not including realized capital gains, not to exceed thirty percent of its surplus to policyholders as of the immediately preceding calendar year. Extraordinary dividends are also defined as any dividends in the calendar year immediately following a calendar year for which the Company's net gain from operations, not including realized capital gains, was negative.

Dividends may be declared by the Board of Directors of the Company from available surplus, as it deems appropriate, on a non-cumulative basis. At December 31, 2025, the amount of earned surplus of the Company available for the payment of dividends was $205,994,108. The maximum amount of dividends that may be paid in 2026 without prior notice to or approval of the Department is $34,805,152.

D. For the year ended December 31, 2025, the Company paid cash dividends to its sole stockholder, New York Life, of $28,000,000.

E. Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. No restrictions have been placed on the unassigned surplus funds of the Company.

G. The Company did not have any advances to surplus.

H. The Company did not hold stock, including stock of affiliated companies, for any special purpose.

I. At December 31, 2025, the Company had special surplus funds of $462,411 due to the admittance of negative IMR. Refer to Note 21 - Other Items for a more detailed discussion on Admitted Negative IMR.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative net unrealized losses, gross of deferred taxes, is $(49,984) at December 31, 2025.

K. The Company has not issued any surplus notes.

L.-M. The Company has never had a quasi-reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. Commitments or contingent commitments

The Company had outstanding contractual obligations to acquire additional private placement securities at December 31, 2025.

The Company had contractual commitments to extend credit for commercial mortgage loans at both fixed and variable rates of interest, which amounted to $2,992,306 at December 31, 2025. These commitments are diversified by property type and geographic location.

2. Guarantees

The Company does not have any guarantees.

3. Guarantee obligations

The Company does not have any guarantee obligations.

B. Assessments

The Company operates in a regulatory environment that may require its participation in assessments under state insurance guaranty association laws. The Company's exposure to assessments for certain obligations of insolvent insurance companies to policyholders and claimants is based on its share of business written in the relevant jurisdictions. The Company recorded no guaranty fund receivables or liabilities as of December 31, 2025 and 2024.

C. Gain Contingencies

Not applicable.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

Not applicable.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

The Company is a defendant in individual and/or alleged class action suits related to its group life and disability business. Some of these actions seek substantial or unspecified compensatory and punitive damages. The Company is also from time to time involved in various governmental, administrative, and investigative proceedings and inquiries.

NOTES TO FINANCIAL STATEMENTS

Notwithstanding the uncertain nature of litigation and regulatory inquiries, the outcome of which cannot be predicted, the Company believes that, after provisions made in the financial statements, the ultimate liability that could result from litigation and proceedings would not have a material adverse effect on the Company's financial position; however, it is possible that settlements or adverse determinations in one or more actions or other proceedings in the future could have a material adverse effect on the Company's operating results for a given year.

Several commercial banks have customary security interests in certain assets of the Company to secure potential overdrafts and other liabilities of the Company that may arise under custody, securities lending and other banking agreements with such banks.

Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

15. Leases

A. Lessee Operating Lease

1. Not applicable

2. Not applicable

3. The Company is not involved in any material sale-leaseback transactions.

B. Lessor Leases

Not applicable.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not applicable.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1)-(7) Not applicable.

C. Wash Sales

(1) In the course of the Company's investment management activities, securities may be sold and purchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.

(2) The Company did not have any wash sales where securities with an NAIC rating designation of 3 or below, or unrated, were sold during the year ended December 31, 2025 and reacquired within 30 days of the sale date.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans

Information with regard to the profitability of Administrative Services Only (ASO) uninsured accident and health plans and the uninsured portion of partially insured plans was as follows for the year ended December 31, 2025:

	2025		
(In whole dollars)	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 375,505	$ —	$ 375,505
Total net other income or expenses (including interest paid to or received from plans)	$ —	$ —	$ —
Net gain or (loss) from operations	$ 375,505	$ —	$ 375,505
Total claim payment volume	$ 3,840	$ —	$ 3,840

B. ASC Plans

Not applicable.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

Not applicable.

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

The Company did not have any direct premium written/produced by a single managing general agent/third-party administrator equal to or greater than 5% of surplus during 2025..

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, "Fair Value Measurements". Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. This guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement.

(1) The levels of the fair value hierarchy are based on the inputs to the valuation as follows:

Level 1 Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

Level 2 Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.

Level 3 Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market, and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3.

The following table represents the balances of assets and liabilities measured at fair value or NAV as of December 31, 2025:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stocks	$ —	$ 10,324	$ —	$ —	$ 10,324
Other invested assets	$ —	$ —	$ —	$ —	$ —
Total assets at fair value	$ —	$ 10,324	$ —	$ —	$ 10,324

(1) Separate accounts contract holder liabilities are not included in the table as they are reported at contract value and not fair value in the Company's Annual Statement.

(2)-(3) The table below presents a rollforward of Level 3 assets and liabilities for the year ended December 31, 2025:

	Balance at 01/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2025
Bonds:										
Issuer Credit Obligations	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Asset-Backed Securities		—	—	—	—	—	—	—	—	$ —
Total bonds		—	—	—	—	—	—	—	—	$ —
Common stocks		—	—	—	—	—	—	—	—	$ —
Other invested assets	$ 91,202	—	(91,202)	—	—	—	—	—	—	$ —
Total	$ 91,202	$ —	$ (91,202)	$ —	$ —	$ —	$ —	$ —	$ —	$ —

Transfers between levels

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

Transfers into and out of Level 3

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

Transfers out of Level 3 totaled $91,202 for the year ended December 31, 2025, which primarily relates to other invested assets residual tranches of securitizations measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

NOTES TO FINANCIAL STATEMENTS

(4)-(5) **Determination of Fair Value**

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At December 31, 2025, the Company did not have any price challenges on what it received from third party pricing services.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

The fair value for Level 2 and Level 3 valuations are generally based on a combination of the market and income approach. The market approach generally utilizes market transaction data for the same or similar instruments, while the income approach involves determining fair values from discounted cash flow methodologies.

The following represents a summary of significant valuation techniques for assets and liabilities used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

Level 2 measurements

Preferred stocks

The fair value of preferred stock is obtained from third-party pricing services. Vendors generally use an income-based valuation approach by using a discounted cash flow model or it may use a market approach to arrive at the security's fair value or a combination of the two.

Level 3 measurements

Other Invested Assets

Other Invested assets include residual tranches of securitizations. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3.

B. Not applicable.

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at December 31, 2025.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Issuer Credit Obligations	$ 382,360,094	$ 391,987,264	$ —	$ 380,856,344	$ 1,503,750	$ —	$ —
Asset Backed Securities	77,141,645	79,958,060	—	71,499,629	5,642,016	—	—
Total Bonds	459,501,739	471,945,324	—	452,355,973	7,145,766	—	—
Preferred Stocks	10,324	10,324		10,324			
Mortgage Loans	70,273,684	70,956,581	—	—	70,273,684	—	—
Cash, cash equivalents and short-term investments	3,576,496	3,576,496	18,377,012	(14,800,516)	—	—	—
Other invested assets [1]	996,974	948,818	—	665,727	331,247	—	—
Investment income due and accrued	4,378,698	4,378,698	—	4,378,698	—	—	—
Total assets	$ 538,737,915	$ 551,816,241	$ 18,377,012	$ 442,610,206	$ 77,750,697	$ —	$ —
Liabilities:							
Payable to parent and affiliates	$ 6,273,956	$ 6,273,956	$ —	$ 6,273,956	$ —	$ —	$ —
Total liabilities	$ 6,273,956	$ 6,273,956	$ —	$ 6,273,956	$ —	$ —	$ —

[1] Excludes investments accounted for under the equity method.

Bonds

The fair value of bonds is determined by considering one of four primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services, (2) securities are priced using a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices, (3) securities are priced using an internal pricing model or methodology, and (4) securities are submitted to independent brokers for prices.

The pricing service generally uses an income-based approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of the two. Typical inputs used by these pricing services include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds.

Independent pricing vendors do not supply prices for private placement bonds. These securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Any private

NOTES TO FINANCIAL STATEMENTS

securities that cannot be priced using this methodology, are priced using an internally developed model based upon assigned comparable public issues adjusted for liquidity, maturity and rating or are priced based on internal calculations. The Company assigns a credit rating based upon internal analysis.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Preferred stocks

The fair value of unaffiliated equity securities is determined by considering one of three primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third-party pricing services, (2) the remaining un-priced securities are submitted to independent brokers for prices, and (3) securities are priced using an internal pricing model or methodology.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including, initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Mortgage loans

The estimated fair value of mortgage loans is determined using an income approach, based upon the present value of the expected cash flows discounted at an interpolated treasury yield plus a spread. The spread is based on management's judgment and assumptions, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, these investments are classified as Level 3.

Cash, cash equivalents, short-term investments and investment income due and accrued

Cash on hand and money market mutual funds are classified as Level 1. Cash overdrafts (i.e. outstanding checks) are classified as Level 2. Due to the short-term maturities of cash equivalents, short term investments, and investment income due and accrued, carrying value approximates fair value and is classified as Level 2.

Other invested assets

Other invested assets are comprised of residual tranches of securitizations and capital notes. The fair value of residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3. Capital notes are valued using prices from third-party pricing services that generally use a discounted cash-flow model or a market approach to arrive at the security's fair value and are classified as Level 2.

D. If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:

(1)-(2) Not applicable.

E. Not Applicable.

21. Other Items

A. Unusual or Infrequent Items

The Company continues to monitor the economic environment and other potential impacts that could result from current or future outbreaks of infectious diseases, viruses (including COVID-19), epidemics or pandemics.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. (1) Other Disclosures

Assets with a carrying value of $702,421 at December 31, 2025 were on deposit with government authorities or trustees as required by certain state insurance laws.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State and Federal Tax Credits

(1)- (6) Not applicable.

F. Subprime and Midprime Mortgage Related Risk Exposure

Not applicable.

NOTES TO FINANCIAL STATEMENTS

G. Retained Assets

Retained Asset Accounts are classified as liabilities for deposit-type contracts. These accounts represent the Company's method for settling certain life, disability and accidental death and dismemberment claims where the claimant does not specify or request payment in an alternate form, or where another form of payment is directed by applicable law. The insurance proceeds are retained in the Company's general account and credited to a beneficiary's free interest-bearing account with draft privileges that can be liquidated at any time. The account balance and earned interest are fully guaranteed by the Company. The interest crediting rate is updated weekly and pegged to the Bank Rate Monitor Index, which reflects the average annual effective yield on money markets offered by one hundred large banks and thrifts in the United States. Interest is compounded daily and is credited to account holders on a monthly basis. The weighted average effective interest rate credited to account holders in 2025 was 0.45%,ranging from 0.40% to 0.48%. Account holders are charged fees only for special services (stop payment requests, checks denied due to insufficient funds, copies of drafts or statements) and are not charged per-draft fees, maintenance charges or withdrawal penalties.

Effective Date		Interest Rate $10,000 or more	Interest Rate $9,999.99 or less
From	Through		
1/1/2025	1/8/2025	0.42%	0.42%
1/9/2025	1/15/2025	0.40%	0.40%
1/16/2025	1/22/2025	0.41%	0.41%
1/23/2025	1/29/2025	0.40%	0.40%
1/30/2025	2/5/2025	0.42%	0.42%
2/6/2025	2/12/2025	0.43%	0.43%
2/13/2025	2/19/2025	0.42%	0.42%
2/20/2025	2/26/2025	0.46%	0.46%
2/27/2025	3/12/2025	0.45%	0.45%
3/13/2025	3/19/2025	0.46%	0.46%
3/20/2025	3/26/2025	0.44%	0.44%
3/27/2025	4/2/2025	0.45%	0.45%
4/3/2025	4/9/2025	0.46%	0.46%
4/10/2025	4/16/2025	0.45%	0.45%
4/17/2025	4/30/2025	0.47%	0.47%
5/1/2025	5/21/2025	0.46%	0.46%
5/22/2025	5/28/2025	0.48%	0.48%
5/29/2025	7/9/2025	0.46%	0.46%
7/10/2025	7/16/2025	0.45%	0.45%
7/17/2025	9/10/2025	0.46%	0.46%
9/11/2025	9/17/2025	0.47%	0.47%
9/18/2025	10/8/2025	0.46%	0.46%
10/9/2025	10/15/2025	0.45%	0.45%
10/16/2025	11/12/2025	0.46%	0.46%
11/13/2025	11/26/2025	0.45%	0.45%
11/27/2025	12/3/2025	0.44%	0.44%
12/4/2025	12/10/2025	0.43%	0.43%
12/11/2025	12/31/2025	0.44%	0.44%

The applicable fees charged for retained asset accounts in 2025 were immaterial.

(1) The following table presents the number and balance of retained asset accounts in-force at December 31, 2025 and 2024, respectively:

	In-Force			
	2025		2024	
	Number	Amount	Number	Amount
Up to and including 12 months	84	$ 4,911,122	83	$ 3,954,210
13 to 24 months	41	1,264,082	46	1,964,749
25 to 36 months	29	1,445,314	41	1,338,591
37 to 48 months	29	694,084	22	1,031,588
49 to 60 months	17	841,916	23	553,428
Over 60 months	87	3,023,707	89	3,275,444
Total	287	$ 12,180,225	304	$ 12,118,010

NOTES TO FINANCIAL STATEMENTS

(2) The following table presents the Company's retained asset accounts at December 31, 2025:

	Group	
	Number	Amount
Retained asset accounts at the beginning of the year	304	$ 12,118,010
Retained asset accounts issued/added during the year	182	14,210,494
Investment earnings credited to retained asset accounts during the year	N/A	51,953
Fees and other charges assessed to retained asset accounts during the year	N/A	(190)
Retained asset accounts transferred to state unclaimed property funds during the year	(2)	(8,010)
Retained asset accounts closed/withdrawn during the year	(197)	(14,192,032)
Retained asset accounts at the end of the year	287	12,180,225

H. Insurance-Linked Securities ("ILS") Contracts

Not applicable.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable.

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

IMR was admitted up to 10% of the Company's adjusted Capital and Surplus. Capital and Surplus was adjusted to exclude net positive admitted goodwill, electronic data processing equipment and operating system software, admitted negative IMR, and net deferred tax assets. The computation of adjusted Capital and Surplus for purposes of negative IMR admissibility is included below

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
(1) Net negative (disallowed) IMR	$ 462,411	$ 462,411	$ —	$ —
(2) Negative (disallowed) IMR admitted	462,411	462,411	—	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	$238,579,127			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	—			
EDP Equipment & Operating System Software (admitted)	—			
Net DTAs (admitted)	7,801,810			
Net Negative (disallowed) IMR (admitted)	497,645			
Adjusted Capital & Surplus	$230,279,672			
(4) Percentage of adjusted capital and surplus				
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	0.2 %			
(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	$ —	$ —		

22. Events Subsequent

At February 24, 2026, the date the annual statement was available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts for the accompanying annual statement that would have a material effect on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes ( ) No (X). If yes, give full details. $-

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X). If yes, give full details.$-

NOTES TO FINANCIAL STATEMENTS

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes ( ) No (X).

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. $-

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $-

(2) Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes ( ) No (X). If yes, give full details.$-

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction, in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. If all reinsurance agreements were terminated by either party as of the date of the statement, the resulting reduction in surplus due to loss of reserve credits net of unearned premium would be approximately $-

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement? Yes ( ) No (X) If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken for such new agreements or amendments? $-

B - G. Not applicable.

H. Reinsurance Credit

(1) Disclose any reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791. Examples of risk limiting features include provisions such as a deductible, a loss ratio corridor, a loss cap, an aggregate limit or similar effect. If true, indicate the number of reinsurance contracts to which such provisions apply. For contracts subject to A-791, indicate if deposit accounting was applied for all contracts, which limit significant risks.

Not applicable

(2) The Company’s group life and disability businesses use catastrophic reinsurance to cover member events hosted by some insured affinity groups. These catastrophic agreements provide coverage for multiple deaths up to specific caps that are included in the treaties. No triggering events have occurred under these treaties in 2025.

(3) Disclose if any reinsurance contracts contain features (except reinsurance contracts with a federal or state facility) described below which result in delays in payment in form or in fact:

Not applicable

(4) Disclose if the reporting entity has reflected reinsurance accounting credit for any contracts not subject to Appendix A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R and identify the type of contracts and the reinsurance contracts.

Not applicable

(5) Disclose if the reporting entity ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:

Not applicable

(6) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently for GAAP and SAP.

Not applicable

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company issues certain group life, accident and health insurance policies for which the final premium is calculated based on the loss experience of the insured during the term of the policy. The periodic adjustments may involve either the payment of return premium to the insured or payment of an additional premium by the insured, or both, depending on experience.

B. The Company estimates an accrual for retrospective premium adjustments using a mathematical approach that uses analytics based on the Company’s underwriting rules and experience rating practice.

C. The amount of net premiums written by the Company for the years ended December 31, 2025 and 2024 that are subject to retrospective rating features were $77,194 and $85,588, respectively, which represented less than 1% of the total net premiums written for both years. No other net premiums written by the Company are subject to retrospective rating features.

D. Not applicable.

E. Not applicable.

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liabilities at December 31, 2024 were $295,814,200. For the year ended December 31, 2025, $74,949,303 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $220,096,990 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on disability income, and accidental death and dismemberment coverage. Therefore, there has been a $767,907 favorable prior-year development from December 31, 2024 to December 31, 2025. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company has no unfavorable prior year loss development on retrospectively rated policies included in this change. However, the business to which it relates is subject to premium adjustments.

B. Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company generally waives deduction of deferred fractional premiums upon death of insured and returns any portion of the premium beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.

(2) Additional reserves are held on account of anticipated extra mortality for policies subject to extra premiums.

(3) Not applicable.

(4) Tabular Interest, Tabular less actual reserves released, and Tabular cost were generally determined by formula as described in the instructions.

(5) Tabular interest on funds not involving life contingencies shown on Exhibit 7 was determined from the basic data for the calculation of deposit fund liabilities.

(6) There were no "other increases (net)" on Page 7, Line 7.

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

A. Individual Annuities

		December 31, 2025				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ —	$ —	$ —	$ —	— %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	—
	c. At fair value	—	—	—	—	—
	d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	—
	e. At book value without adjustment (minimal or no charge or adjustment)	—	—	—	—	—
(2)	Not subject to discretionary withdrawal	134,708,316	—	—	134,708,316	100.0 %
(3)	Total (gross: direct + assumed)	134,708,316	—	—	134,708,316	100.0 %
(4)	Reinsurance ceded	134,708,316	—	—	134,708,316	
(5)	Total (net)* (3) - (4)	$ —	$ —	$ —	$ —	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

B. Group Annuities

		December 31, 2025				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ —	$ —	$ —	$ —	— %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	—
	c. At fair value	—	—	—	—	—
	d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	—
	e. At book value without adjustment (minimal or no charge or adjustment)	—	—	—	—	—
(2)	Not subject to discretionary withdrawal	7,324,218	—	—	7,324,218	100.0
(3)	Total (gross: direct + assumed)	7,324,218	—	—	7,324,218	100.0 %
(4)	Reinsurance ceded	7,027,230	—	—	7,027,230	
(5)	Total (net) * (3) – (4)	$ 296,988	$ —	$ —	$ 296,988	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

C. Deposit-Type Contracts (no life contingencies)

		December 31, 2025				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 302,527	$ —	$ —	$ 302,527	2.5 %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	—
	c. At fair value	—	—	—	—	—
	d. Total with market value adjustment or at fair value (total of a through c)	302,527	—	—	302,527	2.4
	e. At book value without adjustment (minimal or no charge or adjustment)	12,184,521	—	—	12,184,521	97.5
(2)	Not subject to discretionary withdrawal	15,234	—	—	15,234	0.1
(3)	Total (gross: direct + assumed)	12,502,282	—	—	12,502,282	100.0 %
(4)	Reinsurance ceded	302,527	—	—	302,527	
(5)	Total (net) * (3) – (4)	$ 12,199,755	$ —	$ —	$ 12,199,755	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

* Reconciliation of total annuity actuarial reserves and deposit-type liabilities.

D. Life & Accident & Health Annual Statement:		December 31, 2025
(1)	Exhibit 5, Annuities Section, Total (net)	$ —
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	296,988
(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1	12,199,755
(4)	Subtotal	12,496,743
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Annuities Section, Total (net)	—
(6)	Exhibit 3, Supplementary Contracts with Life Contingencies Section, Total (net)	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	—
(11)	Subtotal	—
(12)	Combined Total	$ 12,496,743

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		December 31, 2025		
		Account Value	Cash Value	Reserve
A.	**General Account**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	172,965	818,007
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	2,652
b.	Accidental death benefits	—	—	28
c.	Disability - active lives	—	—	17
d.	Disability - disabled lives	—	—	17,743,767
e.	Miscellaneous reserves	—	—	4,263
(3)	Total (gross: direct + assumed)	—	172,965	18,568,734
(4)	Reinsurance ceded	—	143,873	620,904
(5)	Total (net) (C) - (D)	$ —	$ 29,092	$ 17,947,830
B.	**Separate Account with Guarantees**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	—
b.	Accidental death benefits	—	—	—
c.	Disability - active lives	—	—	—
d.	Disability - disabled lives	—	—	—
e.	Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	—	—	—
(4)	Reinsurance ceded	—	—	—
(5)	Total (net)	$ —	$ —	$ —
C.	**Separate Account Nonguaranteed**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	—
b.	Accidental death benefits	—	—	—
c.	Disability - active lives	—	—	—
d.	Disability - disabled lives	—	—	—
e.	Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	—	—	—
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (C) - (D)	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

D.	Life & Accident & Health Annual Statement:	December 31, 2025
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 646,222
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	—
(3)	Exhibit 5, Disability-Active Lives Section, Total (net)	—
(4)	Exhibit 5, Disability-Disabled Lives Section, Total (net)	17,301,608
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	—
(6)	Subtotal	17,947,830
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Life Insurance Section, Total (net)	—
(8)	Exhibit 3, Accident and Health Contracts Section, Total (net)	—
(9)	Exhibit 3, Miscellaneous Reserves Section, Total (net)	—
(10)	Subtotal (Lines (7) through (9))	—
(11)	Combined Total ((6) and (10))	$ 17,947,830

34. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations at December 31, 2025 were as follows:

Type	Gross	Net of Loading
(1) Ordinary renewal	$ 11,139	$ 11,139
(2) Group life	5,571,845	5,571,845
Total	$ 5,582,984	$ 5,582,984

35. Separate Accounts

Not applicable.

36. Loss/Claim Adjustment Expenses

For the years ended December 31, 2025 and 2024, the Company's claim adjustment expense reserves were $8,400,977 and $8,919,412, respectively. The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2025 and 2024 was $8,103,184 and $8,632,045, respectively. The Company incurred $10,297,441 and paid $10,826,301 of claim adjustment expenses in the current year, of which $5,182,658 of the paid amount was attributable to insured or covered events of prior years. There was no change to the liability associated with estimated anticipated salvage and subrogation.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 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, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... New York

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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

3.2 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. 12/31/2024

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/23/2023

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

3.5 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]

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 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
.....	.....	.....

6.1 Has the 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]

6.2 If yes, give full information
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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 locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [X]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Pricewaterhouse Coopers, LLP, 300 Madison Avenue, New York, NY 10017 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [ ] No [X] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

Effective December 31, 2020, the reporting entity designated the Audit Committee of New York Life Insurance Company's Board of Directors (NYLIC Audit Committee) as the Audit Committee of the reporting entity's Board of Directors solely for the purpose of complying with 11 NYCRR 89 (New York State Insurance Regulation 118) (the NY Regulation). The NYLIC Audit Committee satisfies the independence requirements of the NY Regulation and New York Life Insurance Company is the 'ultimate controlling person' of the reporting entity as defined by the NY Regulation. .....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Kevin C. McGoldrick, Vice President & Actuary, New York Life Group Insurance Company of NY, 50 South 16th Street, Philadelphia, PA 19102. .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company ...

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value .....$ .....

12.2 If yes, provide explanation

.....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 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.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

The Code was revised to update the section on electronic communications. .....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ .....
- 21.22 Borrowed from others ..... $ .....
- 21.23 Leased from others ..... $ .....
- 21.24 Other ..... $ .....

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ 2,444
- 22.23 Other amounts paid ..... $ .....

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 687,665

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

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

25.093 Total payable for securities lending reported on the liability page $

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements $

26.22 Subject to reverse repurchase agreements $

26.23 Subject to dollar repurchase agreements $

26.24 Subject to reverse dollar repurchase agreements $

26.25 Placed under option agreements $

26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $

26.27 FHLB Capital Stock $

26.28 On deposit with states $ 702,421

26.29 On deposit with other regulatory bodies $

26.30 Pledged as collateral - excluding collateral pledged to an FHLB $

26.31 Pledged as collateral to FHLB - including assets backing funding agreements $

26.32 Other $

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

29. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017

GENERAL INTERROGATORIES

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A
MacKay Shields LLC	A
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U

29.0597 For those firms/individuals listed in the table for Question 29.05, 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] N/A [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	SEC	DS
107717	MacKay Shields LLC	SEC	DS
107738	Goldman Sachs Asset Management LP	SEC	NO
107038	J.P. Morgan Investment Management Inc.	SEC	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Issuer Credit Obligations	391,987,264	382,360,094	(9,627,170)
31.2 Asset-Backed Securities	79,958,060	77,141,645	(2,816,415)
31.3 Preferred stocks	10,324	10,324	
31.4 Totals	471,955,648	459,512,063	(12,443,585)

31.5 Describe the sources or methods utilized in determining the fair values:
See Note 20

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Independent pricing vendors are used to value Schedule D assets. The broker quotes are used on a limited basis from approved brokers when independent pricing vendors do not provide quotes.

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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]

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

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

36. 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]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? .....$ .....

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

41.1 Amount of payments for legal expenses, if any? .....$ .....

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? .....$ .....

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only. .....$ .....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....$ .....

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .....$ .....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. .....$ .....

1.6 Individual policies:

Most current three years:
1.61 Total premium earned .....$ .....
1.62 Total incurred claims .....$ .....
1.63 Number of covered lives ....

All years prior to most current three years:
1.64 Total premium earned .....$ .....
1.65 Total incurred claims .....$ .....
1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:
1.71 Total premium earned .....$ .....
1.72 Total incurred claims .....$ .....
1.73 Number of covered lives ....

All years prior to most current three years:
1.74 Total premium earned .....$ .....
1.75 Total incurred claims .....$ .....
1.76 Number of covered lives ....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	272,526,043	277,366,653
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	309,031,989	332,939,816
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [ ] No [X]

3.2 If yes, has a Separate Accounts statement been filed with this Department? ..... Yes [ ] No [ ] N/A [X]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? .....$ .....

3.4 State the authority under which Separate Accounts are maintained:

.....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? .....$ .....

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: .....$ _____

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. .....$ .....

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. .....$ .....

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1 Direct Premium Written ..... $ 159,913

7.2 Total Incurred Claims .....$ .....

7.3 Number of Covered Lives ....

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

8.1 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 [ ]

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ .....
10.02 Modified Coinsurance Ceded Reserves	$ .....

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ .....
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ .....

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ .....
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ .....

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$
10.16	Modified Coinsurance Ceded Reserves	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$ 34,237,306,367
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 34,237,306,367

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$
10.28	Life Net Amount at Risk (10.23 - 10.27)	$

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$
10.34	Life Net Amount at Risk (10.29 - 10.33)	$

Life, Accident and Health Companies Only:

11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [ ] No [X]

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 54,356

11.22 Received $

12.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

12.2 If yes, what amount pertaining to these lines is included in:

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 5,250,165

14.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

14.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [ ] No [ ]

14.3 If 14.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
14.31	Earned premium			
14.32	Paid claims			
14.33	Claim liability and reserve (beginning of year)			
14.34	Claim liability and reserve (end of year)			
14.35	Incurred claims			

GENERAL INTERROGATORIES

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

14.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 14.31 and 14.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
14.41	<$25,000		
14.42	$25,000 - 99,999		
14.43	$100,000 - 249,999		
14.44	$250,000 - 999,999		
14.45	$1,000,000 or more		

14.5 What portion of earned premium reported in 14.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

15. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
16. How often are meetings of the subordinate branches required to be held?
17. How are the subordinate branches represented in the supreme or governing body?
18. What is the basis of representation in the governing body?
19.1 How often are regular meetings of the governing body held?
19.2 When was the last regular meeting of the governing body held? .....
19.3 When and where will the next regular or special meeting of the governing body be held?
19.4 How many members of the governing body attended the last regular meeting? .....
19.5 How many of the same were delegates of the subordinate branches? .....
20. How are the expenses of the governing body defrayed?
21. When and by whom are the officers and directors elected?
22. What are the qualifications for membership?
23. What are the limiting ages for admission?
24. What is the minimum and maximum insurance that may be issued on any one life?
25. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
26. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
27.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
27.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
28. What proportion of first and subsequent year's payments may be used for management expenses?
    28.11 First Year ..... %
    28.12 Subsequent Years ..... %
29.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
29.2 If so, what amount and for what purpose? ..... $ .....
30.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
30.2 If yes, at what age does the benefit commence? .....
31.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
31.2 If yes, when?
32. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
33.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
33.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
33.3 If yes, explain
34.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
34.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
35. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
36.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
36.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
Total	.....

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2025	2 2024	3 2023	4 2022	5 2021
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	4,426	2,274	1,352	331	331
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)		(1)			
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	34,561,670	32,281,023	32,486,628	33,921,644	27,427,954
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	34,566,096	32,283,296	32,487,980	33,921,975	27,428,285
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	2,275	1,155	1,041		
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	2,041,405	2,873,644	1,189,036	10,065,698	3,339,834
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	2,043,680	2,874,799	1,190,077	10,065,698	3,339,834
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	158,650	73,587			
15.	Group life (Line 20.4, Col. 3)	73,535,859	73,921,917	70,963,225	74,007,585	55,517,884
16.	Individual annuities (Line 20.4, Col. 4)					
17.	Group annuities (Line 20.4, Col. 5)					
18.	Accident & Health (Line 20.4, Col. 6)	198,831,534	203,371,149	214,885,302	243,169,319	201,789,842
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	272,526,043	277,366,653	285,848,527	317,176,904	257,307,726
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	582,429,857	595,465,131	586,962,877	563,877,484	503,420,646
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	369,640,176	388,254,007	396,850,556	404,188,298	391,548,251
23.	Aggregate life reserves (Page 3, Line 1)	18,244,817	18,298,001	17,758,144	20,314,631	18,809,980
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	255,320,837	279,902,798	290,426,830	281,466,965	268,253,506
25.	Deposit-type contract funds (Page 3, Line 3)	12,199,755	12,019,594	14,376,747	20,815,088	17,566,956
26.	Asset valuation reserve (Page 3, Line 24.01)	6,729,479	6,216,758	5,538,925	4,597,620	4,080,059
27.	Capital (Page 3, Lines 29 and 30)	1,100,000	1,100,000	1,100,000	1,100,000	1,100,000
28.	Surplus (Page 3, Line 37)	211,689,681	206,111,124	189,012,321	158,589,186	110,772,395
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	25,121,302	30,228,127	34,412,195	67,338,191	39,021,968
	Risk-Based Capital Analysis					
30.	Total adjusted capital	219,519,161	213,427,882	195,651,246	164,286,806	115,952,454
31.	Authorized control level risk - based capital	20,203,713	23,406,515	21,961,057	21,817,934	22,645,145
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	86.2	87.6	92.1	95.5	95.1
33.	Stocks (Lines 2.1 and 2.2)	0.0				
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	13.0	9.9	6.0	5.1	4.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	0.7	2.4	1.8	(0.6)	0.3
37.	Contract loans (Line 6)					
38.	Derivatives (Page 2, Line 7)					
39.	Other invested assets (Line 8)	0.2	0.0	0.0	0.0	
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 9 + 15, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 22, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 28, Col. 1),					
47.	Affiliated mortgage loans on real estate					
48.	All other affiliated					
49.	Total of above Lines 44 to 48					
50.	Total Investment in Parent included in Lines 44 to 48 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2025	2 2024	3 2023	4 2022	5 2021
	Total Nonadmitted and Admitted Assets					
51.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	15,631,456	18,375,358	27,961,224	30,969,313	36,001,596
52.	Total admitted assets (Page 2, Line 28, Col. 3)	582,429,857	595,465,131	586,962,877	563,877,484	503,420,646
	Investment Data					
53.	Net investment income (Exhibit of Net Investment Income)	23,636,777	23,036,915	20,454,271	16,538,563	15,722,371
54.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	591,262	(1,108,902)	(1,046)	(114,632)	432,418
55.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(20,003)	(14,920)	(4,563)		
56.	Total of above Lines 53, 54 and 55	24,208,036	21,913,093	20,448,662	16,423,931	16,154,789
	Benefits and Reserve Increases (Page 6)					
57.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	61,246,110	48,460,148	55,343,242	60,126,811	51,884,028
58.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	172,909,561	173,244,071	161,410,469	165,270,520	156,938,761
59.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	362,030	132,266	139,490	(3,855)	2,854
60.	Increase in A & H reserves (Line 19, Col. 6)	(16,945,034)	(10,524,031)	8,959,867	13,226,645	12,484,380
61.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	Operating Percentages					
62.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	13.5	13.3	12.1	12.6	12.5
63.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	2.6	12.6			
64.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	79.6	83.0	82.2	75.6	88.3
65.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	5.4	3.0	2.8	2.2	2.7
66.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	8.6	11.2	10.9	10.5	10.3
	A & H Claim Reserve Adequacy					
67.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)					XXX
68.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)					XXX
69.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	286,558,117	310,056,242	317,901,724	307,606,865	XXX
70.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	295,814,201	309,353,808	306,088,094	288,687,965	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
71.	Individual industrial life (Page 6.1, Col. 2)					
72.	Individual whole life (Page 6.1, Col. 3)	(1,302,940)	(118,516)	(104,809)		
73.	Individual term life (Page 6.1, Col. 4)	8,124	4,655	2,261	4,552	(536)
74.	Individual indexed life (Page 6.1, Col. 5)					
75.	Individual universal life (Page 6.1, Col. 6)					
76.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)					
77.	Individual variable life (Page 6.1, Col. 8)					
78.	Individual variable universal life (Page 6.1, Col. 9)					
79.	Individual credit life (Page 6.1, Col. 10)					
80.	Individual other life (Page 6.1, Col. 11)					
81.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
82.	Group whole life (Page 6.2, Col. 2)	51,702	71,179	36,570		
83.	Group term life (Page 6.2, Col. 3)	(680,222)	8,154,336	2,322,343	(1,818,444)	(6,530,900)
84.	Group universal life (Page 6.2, Col. 4)					
85.	Group variable life (Page 6.2, Col. 5)					
86.	Group variable universal life (Page 6.2, Col. 6)					
87.	Group credit life (Page 6.2, Col. 7)					
88.	Group other life (Page 6.2, Col. 8)					
89.	Group YRT mortality risk only (Page 6.2, Col. 9)					
90.	Individual deferred fixed annuities (Page 6.3, Col. 2)					
91.	Individual deferred indexed annuities (Page 6.3, Col. 3)					
92.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)					
93.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
94.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)					
95.	Individual other annuities (Page 6.3, Col. 7)					
96.	Group deferred fixed annuities (Page 6.4, Col. 2)					
97.	Group deferred indexed annuities (Page 6.4, Col. 3)					
98.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
99.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
100.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)					
101.	Group other annuities (Page 6.4, Col. 7)					
102.	A & H-comprehensive individual (Page 6.5, Col. 2)					
103.	A & H-comprehensive group (Page 6.5, Col. 3)					
104.	A & H-Medicare supplement (Page 6.5, Col. 4)					
105.	A & H-vision only (Page 6.5, Col. 5)					
106.	A & H-dental only (Page 6.5, Col. 6)					
107.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
108.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
109.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
110.	A & H-credit (Page 6.5, Col. 10)					
111.	A & H-disability income (Page 6.5, Col. 11)	34,603,799	28,780,567	21,476,615	45,968,002	20,462,848
112.	A & H-long-term care (Page 6.5, Col. 12)					
113.	A & H-other (Page 6.5, Col. 13)	2,124,688	3,235,339	5,163,845	2,874,165	2,701,982
114.	Aggregate of all other lines of business (Page 6, Col. 8)					
115.	Fraternal (Page 6, Col. 7)					
116.	Total (Page 6, Col. 1)	34,805,151	40,127,560	28,896,825	47,028,275	16,633,394

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [ ] No [ ]

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 64548

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	221,495							1,540,000				1,540,000
3. Term												
4. Indexed												
5. Universal												
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other												
11. Total individual life	221,495							1,540,000				1,540,000
Group Life												
12. Whole	79,419											
13. Term	75,991,760							59,648,428				59,648,428
14. Universal												
15. Variable												
16. Variable universal												
17. Credit												
18. Other												
19. Total group life	76,071,179							59,648,428				59,648,428
Individual Annuities												
20. Fixed												
21. Indexed												
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout								10,958,082				10,958,082
25. Other												
26. Total individual annuities								10,958,082				10,958,082
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout								1,910,688				1,910,688
32. Other												
33. Total group annuities								1,910,688				1,910,688
Accident and Health												
34. Comprehensive individual (d)	(f)							XXX	XXX	XXX		
35. Comprehensive group (d)	(f)							XXX	XXX	XXX		
36. Medicare supplement (d)	(f)							XXX	XXX	XXX		
37. Vision only (d)	(f)							XXX	XXX	XXX		
38. Dental only (d)	(f)							XXX	XXX	XXX		
39. Federal employees health benefits plan (d)	(f)							XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e,f)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)	(f)							XXX	XXX	XXX		
42. Credit A&H	(f)							XXX	XXX	XXX		
43. Disability income (d)	192,827,500 (f)							XXX	XXX	XXX	170,277,138	170,277,138
44. Long-term care (d)	(f)							XXX	XXX	XXX		
45. Other health (d)	6,249,358 (f)							XXX	XXX	XXX	1,879,980	1,879,980
46. Total accident and health	199,076,858							XXX	XXX	XXX	172,157,118	172,157,118
47. Total	275,369,532 (c)							74,057,198			172,157,118	246,214,316

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 64548

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole	1,473,417	2	1,540,000					2	1,540,000	36,214	25	2,274,690	(2)	(87,000)	64	4,155,190
3. Term													(2)	(35,000)	21	271,185
4. Indexed																
5. Universal																
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal																
9. Credit																
10. Other																
11. Total individual life	1,473,417	2	1,540,000					2	1,540,000	36,214	25	2,274,690	(4)	(122,000)	85	4,426,375
Group Life																
12. Whole	(3,976)									9,657						
13. Term	59,728,760	2,752	59,648,428					2,752	59,648,428	18,543,450	47	2,041,405,296	(63)	239,241,028	397	34,561,669,599
14. Universal																
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other																
19. Total group life	59,724,784	2,752	59,648,428					2,752	59,648,428	18,553,107	47	2,041,405,296	(63)	239,241,028	397	34,561,669,599
Individual Annuities																
20. Fixed																
21. Indexed																
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other																
26. Total individual annuities																
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout	1,910,688		1,910,688						1,910,688							
32. Other																
33. Total group annuities	1,910,688		1,910,688						1,910,688							
Accident and Health																
34. Comprehensive individual (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare supplement (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal employees health benefits plan (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	145,412,401	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	241	9,160,256	(330)	(14,522,823)	2,128	191,162,609
44. Long-term care (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	2,500,706	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	86	518,121	(107)	(1,665,548)	696	6,367,841
46. Total accident and health	147,913,107	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	327	9,678,377	(437)	(16,188,371)	2,824	197,530,450
47. Total	211,021,996	2,754	63,099,116					2,754	63,099,116	18,589,321	399	2,053,358,363	(504)	222,930,657	3,306	34,763,626,424

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ..... , current year $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... Group: $ ..... Total: $ .....

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products .....

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ ..... ; Comprehensive Group $ ..... ; Medicare Supplement $ ..... ; Vision Only $ ..... ; Dental Only $ ..... ; Federal Employees Health Benefits Plan $ .....
Title XVIII Medicare $ ..... ; Title XIX Medicaid $ ..... ; Credit A&H $ ..... ; Disability Income $ 192,934,030 ; Long-term Care $ ..... ; Other Health $ 6,281,804

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			64	2,273			413	252,641	32,281,023	32,283,296
2. Issued during year			25	2,275			47	15,427	2,041,405	2,043,680
3. Reinsurance assumed										
4. Revived during year										
5. Increased during year (net)								13,195	2,416,731	2,416,731
6. Subtotals, Lines 2 to 5			25	2,275			47	28,622	4,458,136	4,460,411
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			89	4,548			460	281,263	36,739,159	36,743,707
Deductions during year:										
10. Death			2	35			XXX	968	53,178	53,213
11. Maturity							XXX			
12. Disability							XXX			
13. Expiry										
14. Surrender										
15. Lapse			2	87			63	19,920	2,124,311	2,124,398
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)										
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			4	122			63	20,888	2,177,489	2,177,611
21. In force end of year (b) (Line 9 minus Line 20)			85	4,426			397	260,375	34,561,670	34,566,096
22. Reinsurance ceded end of year	XXX		XXX	271	XXX		XXX	XXX	324,363	324,634
23. Line 21 minus Line 22	XXX		XXX	4,155	XXX	(a)	XXX	XXX	34,237,307	34,241,462
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance				
26.	Debit ordinary insurance	XXX	XXX		

NONE

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other				
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)				
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX		
34.	Totals, whole life and endowment	25	2,275	85	4,426
35.	Totals (Lines 31 to 34)	25	2,275	85	4,426

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	2,275		4,426	
38.	Credit life (group and individual)				
39.	Group	2,041,405		34,561,670	
40.	Totals (Lines 36 to 39)	2,043,680		34,566,096	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies			XXX	
42.	Number in force end of year if the number under reinsurance ceded is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line 2				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group permanent insurance included in Line 21				

NONE

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	

NONE

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on spouse and children under Family, Parent and Children, etc., policies and riders including Family Policy
	47.1
	47.2

NONE

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of premium								
49.	Disability income								
50.	Extended benefits			XXX	XXX				
51.	Other								
52.	Total		(a)		(a)		(a)		(a)

NONE

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year			46	
2.	Issued during year			110	
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)			156	
	Deductions during year:				
6.	Decreased (net)			44	
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)			44	
9.	In force end of year (line 5 minus line 8)			112	
10.	Amount on deposit		(a)		(a)
11.	Income now payable			112	
12.	Amount of income payable	(a)	(a)	(a) 1,952,868	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	165			
2.	Issued during year				
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	165			
	Deductions during year:				
6.	Decreased (net)	3			
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3			
9.	In force end of year (line 5 minus line 8)	162			
	Income now payable:				
10.	Amount of income payable	(a) 10,958,082	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a)	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a)	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	2,617	203,824,026			317	216,418
2.	Issued during year	297	9,661,767			30	16,610
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	2,914	XXX		XXX	347	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	391	XXX		XXX	46	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	391	XXX		XXX	46	XXX
10.	In force end of year (line 5 minus line 9)	2,523	(a) 197,326,131		(a)	301	(a) 204,319

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year		
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)		
9.	In force end of year (line 5 minus line 8)		
10.	Amount of account balance	(a)	(a)

NONE

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(587,127)
2.	Current year's realized pre-tax capital gains/(losses) of $ (94,376) transferred into the reserve net of taxes of $ (19,819)	(74,562)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(661,689)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(199,276)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(462,413)

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2025	(183,560)	(15,717)		(199,276)
2. 2026	(156,457)	(8,966)		(165,423)
3. 2027	(159,697)	(6,932)		(166,629)
4. 2028	(96,266)	(7,192)		(103,458)
5. 2029	(42,052)	(7,447)		(49,499)
6. 2030	(17,860)	(7,748)		(25,608)
7. 2031	3,458	(7,145)		(3,687)
8. 2032	25,390	(5,759)		19,631
9. 2033	29,062	(4,200)		24,862
10. 2034	13,040	(2,641)		10,399
11. 2035	1,528	(852)		677
12. 2036	(1,366)	13		(1,353)
13. 2037	(1,119)	10		(1,108)
14. 2038	(905)	8		(897)
15. 2039	(667)	5		(662)
16. 2040	(496)	2		(494)
17. 2041	(250)			(250)
18. 2042	(53)			(53)
19. 2043	167			167
20. 2044	272			272
21. 2045	231			231
22. 2046	191			191
23. 2047	144			144
24. 2048	95			95
25. 2049	38			38
26. 2050				
27. 2051				
28. 2052				
29. 2053				
30. 2054				
31. 2055 and Later				
32. Total (Lines 1 to 31)	(587,127)	(74,562)		(661,689)

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	5,693,912	522,847	6,216,758				6,216,758
2.	Realized capital gains/(losses) net of taxes - General Account	(434,023)		(434,023)		6,873	6,873	(427,150)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	256		256		(20,260)	(20,260)	(20,004)
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	1,280,819	264,780	1,545,599		1,323	1,323	1,546,922
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	6,540,964	787,627	7,328,590		(12,064)	(12,064)	7,316,526
9.	Maximum reserve	5,860,413	1,022,573	6,882,986		60,623	60,623	6,943,610
10.	Reserve objective	3,539,035	784,280	4,323,315		57,977	57,977	4,381,292
11.	20% of (Line 10 - Line 8)	(600,386)	(669)	(601,055)		14,008	14,008	(587,047)
12.	Balance before transfers (Lines 8 + 11)	5,940,578	786,957	6,727,535		1,944	1,944	6,729,479
13.	Transfers	(80,164)	80,164					
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	5,860,413	867,122	6,727,535		1,944	1,944	6,729,479

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt obligations	702,433	XXX	XXX	702,433	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	37,466,282	XXX	XXX	37,466,282	0.0002	7,493	0.0007	26,226	0.0013	48,706
2.2	1	NAIC Designation Category 1.B	10,756,252	XXX	XXX	10,756,252	0.0004	4,303	0.0011	11,832	0.0023	24,739
2.3	1	NAIC Designation Category 1.C	6,345,228	XXX	XXX	6,345,228	0.0006	3,807	0.0018	11,421	0.0035	22,208
2.4	1	NAIC Designation Category 1.D	12,731,962	XXX	XXX	12,731,962	0.0007	8,912	0.0022	28,010	0.0044	56,021
2.5	1	NAIC Designation Category 1.E	29,086,282	XXX	XXX	29,086,282	0.0009	26,178	0.0027	78,533	0.0055	159,975
2.6	1	NAIC Designation Category 1.F	59,758,830	XXX	XXX	59,758,830	0.0011	65,735	0.0034	203,180	0.0068	406,360
2.7	1	NAIC Designation Category 1.G	64,690,386	XXX	XXX	64,690,386	0.0014	90,567	0.0042	271,700	0.0085	549,868
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	220,835,222	XXX	XXX	220,835,222	XXX	206,994	XXX	630,903	XXX	1,267,877
3.1	2	NAIC Designation Category 2.A	76,932,435	XXX	XXX	76,932,435	0.0021	161,558	0.0063	484,674	0.0105	807,791
3.2	2	NAIC Designation Category 2.B	114,269,018	XXX	XXX	114,269,018	0.0025	285,673	0.0076	868,445	0.0127	1,451,217
3.3	2	NAIC Designation Category 2.C	25,051,395	XXX	XXX	25,051,395	0.0036	90,185	0.0108	270,555	0.0180	450,925
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	216,252,848	XXX	XXX	216,252,848	XXX	537,416	XXX	1,623,674	XXX	2,709,932
4.1	3	NAIC Designation Category 3.A	5,116,095	XXX	XXX	5,116,095	0.0069	35,301	0.0183	93,625	0.0262	134,042
4.2	3	NAIC Designation Category 3.B	9,228,481	XXX	XXX	9,228,481	0.0099	91,362	0.0264	243,632	0.0377	347,914
4.3	3	NAIC Designation Category 3.C	11,477,100	XXX	XXX	11,477,100	0.0131	150,350	0.0350	401,699	0.0500	573,855
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	25,821,677	XXX	XXX	25,821,677	XXX	277,013	XXX	738,955	XXX	1,055,810
5.1	4	NAIC Designation Category 4.A	2,971,597	XXX	XXX	2,971,597	0.0184	54,677	0.0430	127,779	0.0615	182,753
5.2	4	NAIC Designation Category 4.B	2,025,780	XXX	XXX	2,025,780	0.0238	48,214	0.0555	112,431	0.0793	160,644
5.3	4	NAIC Designation Category 4.C	1,472,517	XXX	XXX	1,472,517	0.0310	45,648	0.0724	106,610	0.1034	152,258
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	6,469,895	XXX	XXX	6,469,895	XXX	148,539	XXX	346,820	XXX	495,656
6.1	5	NAIC Designation Category 5.A	692,190	XXX	XXX	692,190	0.0472	32,671	0.0846	58,559	0.1410	97,599
6.2	5	NAIC Designation Category 5.B	1,140,893	XXX	XXX	1,140,893	0.0663	75,641	0.1188	135,538	0.1980	225,897
6.3	5	NAIC Designation Category 5.C	30,178	XXX	XXX	30,178	0.0836	2,523	0.1498	4,521	0.2496	7,532
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	1,863,262	XXX	XXX	1,863,262	XXX	110,835	XXX	198,618	XXX	331,028
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	471,945,335	XXX	XXX	471,945,335	XXX	1,280,797	XXX	3,538,969	XXX	5,860,304
		PREFERRED STOCKS										
10.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High quality	10,324	XXX	XXX	10,324	0.0021	22	0.0064	66	0.0106	109
12.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total preferred stocks (Sum of Lines 10 through 16)	10,324	XXX	XXX	10,324	XXX	22	XXX	66	XXX	109

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total derivative instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	471,955,659	XXX	XXX	471,955,659	XXX	1,280,819	XXX	3,539,035	XXX	5,860,413

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
36.		Farm mortgages - CM2 - high quality			XXX		0.0040		0.0114		0.0149	
37.		Farm mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
38.		Farm mortgages - CM4 - low Medium quality			XXX		0.0120		0.0343		0.0428	
39.		Farm mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
40.		Residential mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential mortgages - all other			XXX		0.0015		0.0034		0.0046	
42.		Commercial mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial mortgages - all other - CM1 - highest quality	10,985,316		XXX	10,985,316	0.0011	12,084	0.0057	62,616	0.0074	81,291
44.		Commercial mortgages - all other - CM2 - high quality	55,553,719		XXX	55,553,719	0.0040	222,215	0.0114	633,312	0.0149	827,750
45.		Commercial mortgages - all other - CM3 - medium quality	4,417,546		XXX	4,417,546	0.0069	30,481	0.0200	88,351	0.0257	113,531
46.		Commercial mortgages - all other - CM4 - low medium quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial mortgages - all other - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
51.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial mortgages - all other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential mortgages - all other			XXX		0.0000		0.0149		0.0149	
56.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial mortgages - all other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B mortgages (Sum of Lines 35 through 57)	70,956,581		XXX	70,956,581	XXX	264,780	XXX	784,280	XXX	1,022,573

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - public		XXX	XXX		0.0000		0.2000 (a)		0.2000 (a)	
2.		Unaffiliated - private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed income - exempt obligations					XXX		XXX		XXX	
6.		Fixed income - highest quality					XXX		XXX		XXX	
7.		Fixed income - high quality					XXX		XXX		XXX	
8.		Fixed income - medium quality					XXX		XXX		XXX	
9.		Fixed income - low quality					XXX		XXX		XXX	
10.		Fixed income - lower quality					XXX		XXX		XXX	
11.		Fixed income - in or near default					XXX		XXX		XXX	
12.		Unaffiliated common stock - public					0.0000		0.2000 (a)		0.2000 (a)	
13.		Unaffiliated common stock - private					0.0000		0.1945		0.1945	
14.		Real estate					(b)		(b)		(b)	
15.		Affiliated - certain other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - all other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total common stock (Sum of Lines 1 through 16)					XXX		XXX		XXX	
		REAL ESTATE										
18.		Home office property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment properties					0.0000		0.0912		0.0912	
20.		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
21.		Total real estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with bond characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with preferred stock characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - high quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - low medium quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - all other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
49.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial mortgages - all other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential mortgages - all other			XXX		0.0000		0.0149		0.0149	
54.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial mortgages - all other			XXX		0.0000		0.1942		0.1942	
56.		Total affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - in good standing with covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - in good standing defeased with government securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - in good standing primarily senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - in good standing all other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - overdue, not in process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - in process of foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with mortgage loan characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated certain other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated other - all other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with common stock characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home office property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment properties					0.0000		0.0912		0.0912	
73		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
74.		Total with real estate characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75.		Yield guaranteed state tax credit investments					0.0003		0.0006		0.0010	
76.		Qualifying federal tax credit investments					0.0063		0.0120		0.0190	
77.		Qualifying state tax credit investments					0.0063		0.0120		0.0190	
78.		Other tax credit investments					0.0273		0.0600		0.0975	
79.		Total tax credit investments (Sum of Lines 75 through 78)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
80.		Bonds - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
81.		Bonds - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
82.		Common stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common stock - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Preferred stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred stock - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Real estate - unaffiliated					0.0000		0.1580		0.1580	
87.		Real estate - affiliated					0.0000		0.1580		0.1580	
88.		Mortgage loans - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
89.		Mortgage loans - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Other - unaffiliated	318,818	XXX	XXX	318,818	0.0000		0.1580	50,373	0.1580	50,373
91.		Other - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Total residual tranches or interests (Sum of Lines 80 through 91)	318,818			318,818	XXX		XXX	50,373	XXX	50,373
		SURPLUS NOTES AND CAPITAL NOTES										
93.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
94.	2	High quality	630,000	XXX	XXX	630,000	0.0021	1,323	0.0064	4,032	0.0106	6,678
95.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
96.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
97.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
98.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
99.		Total surplus notes and capital notes (Sum of Lines 93 through 98)	630,000	XXX	XXX	630,000	XXX	1,323	XXX	4,032	XXX	6,678
		ALL OTHER INVESTMENTS										
100.		NAIC 1 working capital finance investments		XXX			0.0000		0.0042		0.0042	
101.		NAIC 2 working capital finance investments		XXX			0.0000		0.0137		0.0137	
102.		Other invested assets - Schedule BA	22,609	XXX		22,609	0.0000		0.1580	3,572	0.1580	3,572
103.		Other short-term invested assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
104.		Total all other (Sum of Lines 100 through 103)	22,609	XXX		22,609	XXX		XXX	3,572	XXX	3,572
105.		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	971,427			971,427	XXX	1,323	XXX	57,977	XXX	60,623

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	198,831,534	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	198,970,511	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	147,471,457	74.1												
4.	Cost containment expenses	10,826,301	5.4												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	158,297,758	79.6												
6.	Increase in contract reserves														
7.	Commissions (a)	7,751,360	3.9												
8.	Other general insurance expenses	4,224,696	2.1												
9.	Taxes, licenses and fees	5,051,586	2.5												
10.	Total other expenses incurred	17,027,642	8.6												
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	23,645,111	11.9												
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	23,645,111	11.9												
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	192,582,176	XXX		XXX	6,249,358	XXX
2.	Premiums earned		XXX		XXX		XXX	192,688,707	XXX		XXX	6,281,804	XXX
3.	Incurred claims							144,868,051	75.2			2,603,406	41.4
4.	Cost containment expenses							10,707,297	5.6			119,004	1.9
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							155,575,348	80.7			2,722,410	43.3
6.	Increase in contract reserves												
7.	Commissions (a)							7,202,638	3.7			548,722	8.7
8.	Other general insurance expenses							3,870,641	2.0			354,055	5.6
9.	Taxes, licenses and fees							4,892,813	2.5			158,773	2.5
10.	Total other expenses incurred							15,966,092	8.3			1,061,550	16.9
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							21,147,267	11.0			2,497,844	39.8
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							21,147,267	11.0			2,497,844	39.8
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)												

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	171,321										33,832		137,489
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year	171,321										33,832		137,489
5. Total premium reserves, prior year	310,299										140,364		169,935
6. Increase in total premium reserves	(138,978)										(106,532)		(32,446)
B. Contract Reserves:													
1. Additional reserves (a)													
2. Reserve for future contingent benefits													
3. Total contract reserves, current year													
4. Total contract reserves, prior year.													
5. Increase in contract reserves													
C. Claim Reserves and Liabilities:													
1. Total current year	272,078,809										269,521,478		2,557,331
2. Total prior year	295,814,201										293,901,574		1,912,627
3. Increase	(23,735,392)										(24,380,096)		644,704

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	69,766,645										68,505,509		1,261,136
1.2 On claims incurred during current year	101,440,204										100,742,638		697,566
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	216,791,472										216,197,172		594,300
2.2 On claims incurred during current year	55,287,337										53,324,306		1,963,031
3. Test:													
3.1 Lines 1.1 and 2.1	286,558,117										284,702,681		1,855,436
3.2 Claim reserves and liabilities, December 31, prior year	295,814,201										293,901,574		1,912,627
3.3 Line 3.1 minus Line 3.2	(9,256,084)										(9,198,893)		(57,191)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	245,323										245,323		
2. Premiums earned	245,323										245,323		
3. Incurred claims	441,647										544,348		(102,701)
4. Commissions													

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										145,412,399		2,500,705	147,913,104
2. Beginning claim reserves and liabilities										299,346,068		1,984,503	301,330,571
3. Ending claim reserves and liabilities										274,481,331		2,605,228	277,086,559
4. Claims paid										170,277,136		1,879,980	172,157,116
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims										544,348		(102,701)	441,647
2. Beginning claim reserves and liabilities										5,706,294		148,460	5,854,754
3. Ending claim reserves and liabilities										5,123,539		45,759	5,169,298
4. Claims paid										1,127,103			1,127,103
D. Net:													
1. Incurred claims										144,868,051		2,603,406	147,471,457
2. Beginning claim reserves and liabilities										293,639,774		1,836,043	295,475,817
3. Ending claim reserves and liabilities										269,357,792		2,559,469	271,917,261
4. Claims paid										169,150,033		1,879,980	171,030,013
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										155,575,348		2,722,410	158,297,758
2. Beginning reserves and liabilities										293,639,774		1,836,043	295,475,817
3. Ending reserves and liabilities										269,357,792		2,559,469	271,917,261
4. Paid claims and cost containment expenses										179,857,330		1,998,984	181,856,314

Schedule S - Part 1 - Section 1

N O N E

Schedule S - Part 1 - Section 2

N O N E

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total life and annuity - U.S. affiliates						
0699999. Total life and annuity - non-U.S. affiliates						
0799999. Total life and annuity - affiliates						
62308	06-0303370	01/01/1998	Connecticut General Life Ins. Co.	CT		42,400
93572	43-1235868	07/01/2001	RGA Reinsurance Company	MO		18,298
97071	13-3126819	01/01/2017	SCOR Global Life USA Reinsurance Company	DE		17,252
82627	06-0839705	01/01/2014	Swiss Re Life & Health America Inc.	MO		16,729
0899999. Life and annuity - U.S. non-affiliates						94,679
1099999. Total life and annuity - non-affiliates						94,679
1199999. Total life and annuity						94,679
1499999. Total accident and health - U.S. affiliates						
1799999. Total accident and health - non-U.S. affiliates						
1899999. Total accident and health - affiliates						
67369	59-1031071	12/31/2020	Cigna Health & Life Insurance Company	CT		
88340	59-2859797	01/01/2012	Hannover Life Reassurance Company of America	FL		1,025
42374	74-2195939	01/01/2007	Houston Casualty Company (London)	TX		7,187
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	12,112	
66346	58-0828824	01/01/2021	Munich American Reassurance Company > 2021	GA	122,127	
97071	13-3126819	01/01/2017	SCOR Global Life USA Reinsurance Company	DE		11,521
82627	06-0839705	01/01/2014	Swiss Re Life & Health America Inc.	MO	27,309	
19453	13-5616275	01/01/2007	Transatlantic Reinsurance Company	NY		923
21113	13-5459190	01/01/2021	United States Fire Insurance Company	DE		495
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY		8,625
1999999. Accident and health - U.S. non-affiliates					161,548	29,776
00000	AA-1126510	01/01/2009	Lloyd's Syndicate Number 0510	GBR		2,875
00000	AA-1126566	01/01/2012	Lloyd's Syndicate Number 0566	GBR		1,437
00000	AA-1126609	01/01/2019	Lloyd's Syndicate Number 0609	GBR		718
00000	AA-1127861	01/01/2018	Lloyd's Syndicate Number 1861	GBR		787
00000	AA-1120064	01/01/2018	Lloyd's Syndicate Number 1919	GBR		862
00000	AA-1128001	01/01/2018	Lloyd's Syndicate Number 2001	GBR		805
00000	AA-1128003	01/01/2013	Lloyd's Syndicate Number 2003	GBR		1,150
00000	AA-1128010	01/01/2022	Lloyd's Syndicate Number 2010	GBR		275
00000	AA-1120082	01/01/2022	Lloyd's Syndicate Number 3010	GBR		550
00000	AA-1120055	01/01/2009	Lloyd's Syndicate Number 3623	GBR		2,961
00000	AA-1120116	01/01/2018	Lloyd's Syndicate Number 3902	GBR		2,875
00000	AA-1126005	01/01/2012	Lloyd's Syndicate Number 4000	GBR		2,752
00000	AA-1126004	01/01/2019	Lloyd's Syndicate Number 4444	GBR		2,375
00000	AA-1126006	01/01/2013	Lloyd's Syndicate Number 4472	GBR		1,150
00000	AA-1120080	01/01/2018	Lloyd's Syndicate Number 5151	GBR		410
00000	AA-1440076	01/01/2020	SiriusPoint International Ins Corp (Sweden)	SWE		820
00000	AA-1580095	07/01/2003	The TOA Reinsurance Company Limited	JPN		4,920
2099999. Accident and health - non-U.S. non-affiliates						27,722
2199999. Total accident and health - non-affiliates					161,548	57,498
2299999. Total accident and health					161,548	57,498
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					161,548	124,455
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						27,722
9999999 Totals - Life, Annuity and Accident and Health					161,548	152,177

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - authorized U.S. affiliates														
0699999. Total General Account - authorized non-U.S. affiliates														
0799999. Total General Account - authorized affiliates														
62308	06-0303370	12/31/2020	Connecticut General Life Insurance Company	CT	CO/G	FA		7,329,757	6,818,937					
62308	06-0303370	10/01/2000	Connecticut General Life Insurance Co	CT	COMB/I	FA		134,430,903	133,993,066					
81442	16-0986348	01/01/1990	Monitor Life Insurance Company of New York	NY	OTH/I	OL	271,185	458,807	493,511					
93572	43-1235868	07/01/2001	RGA Reinsurance Company	MO	OTH/G	OL	113,527,131	153,829	168,744	140,649				
97071	13-3126819	01/01/2017	SCOR Global Life USA Reinsurance Company	DE	OTH/G	OL	107,039,867	145,038	159,102	132,612				
82627	06-0839705	01/01/2014	Swiss Re Life & Health America Inc.	MO	OTH/G	OL	103,796,234	140,643	154,281	128,593				
0899999. General Account - authorized U.S. non-affiliates							324,634,417	142,658,977	141,787,641	401,854				
1099999. Total General Account - authorized non-affiliates							324,634,417	142,658,977	141,787,641	401,854				
1199999. Total General Account authorized							324,634,417	142,658,977	141,787,641	401,854				
1499999. Total General Account - unauthorized U.S. affiliates														
1799999. Total General Account - unauthorized non-U.S. affiliates														
1899999. Total General Account - unauthorized affiliates														
2199999. Total General Account - unauthorized non-affiliates														
2299999. Total General Account unauthorized														
2599999. Total General Account - certified U.S. affiliates														
2899999. Total General Account - certified non-U.S. affiliates														
2999999. Total General Account - certified affiliates														
3299999. Total General Account - certified non-affiliates														
3399999. Total General Account certified														
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates														
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates														
4099999. Total General Account - reciprocal jurisdiction affiliates														
4399999. Total General Account - reciprocal jurisdiction non-affiliates														
4499999. Total General Account reciprocal jurisdiction														
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							324,634,417	142,658,977	141,787,641	401,854				
4899999. Total Separate Accounts - authorized U.S. affiliates														
5199999. Total Separate Accounts - authorized non-U.S. affiliates														
5299999. Total Separate Accounts - authorized affiliates														
5599999. Total Separate Accounts - authorized non-affiliates														
5699999. Total Separate Accounts authorized														
5999999. Total Separate Accounts - unauthorized U.S. affiliates														
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates														
6399999. Total Separate Accounts - unauthorized affiliates														
6699999. Total Separate Accounts - unauthorized non-affiliates														
6799999. Total Separate Accounts unauthorized														
7099999. Total Separate Accounts - certified U.S. affiliates														
7399999. Total Separate Accounts - certified non-U.S. affiliates														
7499999. Total Separate Accounts - certified affiliates														
7799999. Total Separate Accounts - certified non-affiliates														
7899999. Total Separate Accounts certified														
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates														
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates														
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates														
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates														
8999999. Total Separate Accounts reciprocal jurisdiction														
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							324,634,417	142,658,977	141,787,641	401,854				
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)														
9999999 - Totals							324,634,417	142,658,977	141,787,641	401,854				

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - authorized U.S. affiliates													
0699999. Total General Account - authorized non-U.S. affiliates													
0799999. Total General Account - authorized affiliates													
66346	58-0828824	04/01/2002	Munich American Reassurance Company	GA	OTH/G	LTDI			1,801,744				
66346	58-0828824	01/01/2021	Munich American Reassurance Company - 2021	GA	OTH/G	LTDI	245,324		1,445,214				
82627	06-0839705	01/01/2013	Swiss Re Life & Health America Inc.	MO	OTH/G	LTDI			1,715,032				
0899999. General Account - authorized U.S. non-affiliates							245,324		4,961,990				
1099999. Total General Account - authorized non-affiliates							245,324		4,961,990				
1199999. Total General Account authorized							245,324		4,961,990				
1499999. Total General Account - unauthorized U.S. affiliates													
1799999. Total General Account - unauthorized non-U.S. affiliates													
1899999. Total General Account - unauthorized affiliates													
2199999. Total General Account - unauthorized non-affiliates													
2299999. Total General Account unauthorized													
2599999. Total General Account - certified U.S. affiliates													
2899999. Total General Account - certified non-U.S. affiliates													
2999999. Total General Account - certified affiliates													
3299999. Total General Account - certified non-affiliates													
3399999. Total General Account certified													
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates													
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates													
4099999. Total General Account - reciprocal jurisdiction affiliates													
4399999. Total General Account - reciprocal jurisdiction non-affiliates													
4499999. Total General Account reciprocal jurisdiction													
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							245,324		4,961,990				
4899999. Total Separate Accounts - authorized U.S. affiliates													
5199999. Total Separate Accounts - authorized non-U.S. affiliates													
5299999. Total Separate Accounts - authorized affiliates													
5599999. Total Separate Accounts - authorized non-affiliates													
5699999. Total Separate Accounts authorized													
5999999. Total Separate Accounts - unauthorized U.S. affiliates													
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates													
6399999. Total Separate Accounts - unauthorized affiliates													
6699999. Total Separate Accounts - unauthorized non-affiliates													
6799999. Total Separate Accounts unauthorized													
7099999. Total Separate Accounts - certified U.S. affiliates													
7399999. Total Separate Accounts - certified non-U.S. affiliates													
7499999. Total Separate Accounts - certified affiliates													
7799999. Total Separate Accounts - certified non-affiliates													
7899999. Total Separate Accounts certified													
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates													
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates													
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates													
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates													
8999999. Total Separate Accounts reciprocal jurisdiction													
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							245,324		4,961,990				
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							245,324		4,961,990				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - life and annuity U.S. affiliates									XXX					
0699999. Total General Account - life and annuity non-U.S. affiliates									XXX					
0799999. Total General Account - life and annuity affiliates									XXX					
1099999. Total General Account - life and annuity non-affiliates									XXX					
1199999. Total General Account life and annuity									XXX					
1499999. Total General Account - accident and health U.S. affiliates									XXX					
1799999. Total General Account - accident and health non-U.S. affiliates									XXX					
1899999. Total General Account - accident and health affiliates									XXX					
00000	AA-1440076	01/01/2020	SiriusPoint International Ins Corp (Sweden)		820		820	820						820
00000	AA-1580095	07/01/2003	The TOA Reinsurance Company Limited		4,920		4,920	4,920						4,920
2099999. General Account - accident and health non-U.S. non-affiliates					5,740		5,740	5,740	XXX					5,740
2199999. Total General Account - accident and health non-affiliates					5,740		5,740	5,740	XXX					5,740
2299999. Total General Account accident and health					5,740		5,740	5,740	XXX					5,740
2399999. Total General Account					5,740		5,740	5,740	XXX					5,740
2699999. Total Separate Accounts - U.S. affiliates									XXX					
2999999. Total Separate Accounts - non-U.S. affiliates									XXX					
3099999. Total Separate Accounts - affiliates									XXX					
3399999. Total Separate Accounts - non-affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					5,740		5,740	5,740	XXX					5,740
9999999 - Totals					5,740		5,740	5,740	XXX					5,740

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026011947	MUFG Bank, Ltd	4,920
0002	1	026010786	Nordea bank ABP	820

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2025	2 2024	3 2023	4 2022	5 2021
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	647	652	4,918	4,045	2,932
2.	Commissions and reinsurance expense allowances		108	539	343	218
3.	Contract claims	13,828	9,700	13,387	14,790	13,497
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	387	(288)	(1,303)	1,848	(1,841)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	463	486	2,112	1,117	965
9.	Aggregate reserves for life and accident and health contracts	147,621	147,234	147,587	150,394	148,547
10.	Liability for deposit-type contracts	(180)	294	6,438	(2,226)	271
11.	Contract claims unpaid	140	132	590	450	343
12.	Amounts recoverable on reinsurance	162	338	2,086	2,492	2,330
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due			124	124	
16.	Unauthorized reinsurance offset				29	
17.	Offset for reinsurance with certified reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	6	35	36	187	253
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	547,478,740		547,478,740
2.	Reinsurance (Line 16)	161,548	(161,548)	
3.	Premiums and considerations (Line 15)	19,720,666	462,602	20,183,268
4.	Net credit for ceded reinsurance	XXX	146,977,665	146,977,665
5.	All other admitted assets (balance)	15,068,903		15,068,903
6.	Total assets excluding Separate Accounts (Line 26)	582,429,857	147,278,719	729,708,576
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	582,429,857	147,278,719	729,708,576
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	273,565,654	147,318,442	420,884,096
10.	Liability for deposit-type contracts (Line 3)	12,199,755	(180,161)	12,019,594
11.	Claim reserves (Line 4)	35,466,335	140,438	35,606,773
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)	5,642,152		5,642,152
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	42,766,280		42,766,280
20.	Total liabilities excluding Separate Accounts (Line 26)	369,640,176	147,278,719	516,918,895
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	369,640,176	147,278,719	516,918,895
23.	Capital & surplus (Line 38)	212,789,681	XXX	212,789,681
24.	Total liabilities, capital & surplus (Line 39)	582,429,857	147,278,719	729,708,576
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	147,318,442		
26.	Claim reserves	140,438		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	(180,161)		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	161,548		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	147,440,267		
34.	Premiums and considerations	462,602		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with certified reinsurers			
38.	Funds held under reinsurance treaties with certified reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	462,602		
41.	Total net credit for ceded reinsurance	146,977,665		

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
LONG-TERM BONDS												
1. Exempt obligations												
2.1 NAIC Designation Category 1.A												
2.2 NAIC Designation Category 1.B												
2.3 NAIC Designation Category 1.C												
2.4 NAIC Designation Category 1.D												
2.5 NAIC Designation Category 1.E												
2.6 NAIC Designation Category 1.F												
2.7 NAIC Designation Category 1.G												
2.8 Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)												
3.1 NAIC Designation Category 2.A												
3.2 NAIC Designation Category 2.B												
3.3 NAIC Designation Category 2.C												
3.4 Subtotal NAIC 2 (3.1+3.2+3.3)												
4.1 NAIC Designation Category 3.A												
4.2 NAIC Designation Category 3.B												
4.3 NAIC Designation Category 3.C												
4.4 Subtotal NAIC 3 (4.1+4.2+4.3)												
5.1 NAIC Designation Category 4.A												
5.2 NAIC Designation Category 4.B												
5.3 NAIC Designation Category 4.C												
5.4 Subtotal NAIC 4 (5.1+5.2+5.3)												
6.1 NAIC Designation Category 5.A												
6.2 NAIC Designation Category 5.B												
6.3 NAIC Designation Category 5.C												
6.4 Subtotal NAIC 5 (6.1+6.2+6.3)												
7. NAIC 6												
8. Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7)												
PREFERRED STOCKS												
9. Highest quality												
10. High quality												
11. Medium quality												
12. Low quality												
13. Lower quality												
14. In or near default												
15. Affiliated life with AVR												
16. Total preferred stocks (Sum of Lines 9 through 15)												

NONE

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
SHORT-TERM BONDS												
17. Exempt obligations												
18.1 NAIC Designation Category 1.A												
18.2 NAIC Designation Category 1.B												
18.3 NAIC Designation Category 1.C												
18.4 NAIC Designation Category 1.D												
18.5 NAIC Designation Category 1.E												
18.6 NAIC Designation Category 1.F												
18.7 NAIC Designation Category 1.G												
18.8 Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)												
19.1 NAIC Designation Category 2.A												
19.2 NAIC Designation Category 2.B												
19.3 NAIC Designation Category 2.C												
19.4 Subtotal NAIC 2 (19.1+19.2+19.3)												
20.1 NAIC Designation Category 3.A												
20.2 NAIC Designation Category 3.B												
20.3 NAIC Designation Category 3.C												
20.4 Subtotal NAIC 3 (20.1+20.2+20.3)												
21.1 NAIC Designation Category 4.A												
21.2 NAIC Designation Category 4.B												
21.3 NAIC Designation Category 4.C												
21.4 Subtotal NAIC 4 (21.1+21.2+21.3)												
22.1 NAIC Designation Category 5.A												
22.2 NAIC Designation Category 5.B												
22.3 NAIC Designation Category 5.C												
22.4 Subtotal NAIC 5 (22.1+22.2+22.3)												
23. NAIC 6												
24. Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)												
DERIVATIVE INSTRUMENTS												
25. Exchange traded												
26. Highest quality												
27. High quality												
28. Medium quality												
29. Low quality												
30. Lower quality												
31. In or near default												
32. Total derivative instruments												
33. Total (Lines 8+16+24+32)												

NONE

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34.	Farm mortgages - CM1 - highest quality												
35.	Farm mortgages - CM2 - high quality												
36.	Farm mortgages - CM3 - medium quality												
37.	Farm mortgages - CM4 - low medium quality												
38.	Farm mortgages - CM5 - low quality												
39.	Residential mortgages - insured or guaranteed												
40.	Residential mortgages - all other												
41.	Commercial mortgages - insured or guaranteed												
42.	Commercial mortgages - all other - CM1 - highest quality.												
43.	Commercial mortgages - all other - CM2 - high quality												
44.	Commercial mortgages - all other - CM3 - medium quality												
45.	Commercial mortgages - all other - CM4 - low medium quality												
46.	Commercial mortgages - all other - CM5 - low quality												
	Overdue, Not in Process:												
47.	Farm mortgages												
48.	Residential mortgages - insured or guaranteed												
49.	Residential mortgages - all other												
50.	Commercial mortgages - insured or guaranteed												
51.	Commercial mortgages - all other												
	In Process of Foreclosure:												
52.	Farm mortgages												
53.	Residential mortgages - insured or guaranteed												
54.	Residential mortgages - all other												
55.	Commercial mortgages - insured or guaranteed												
56.	Commercial mortgages - all other												
57.	Total Schedule B mortgages (Sum of Lines 34 through 56)												
	COMMON STOCK												
58.	Unaffiliated public												
59.	Unaffiliated private												
60.	Federal Home Loan Bank												
61.	Affiliated life with AVR												
	Affiliated Investment Subsidiary:												
62.	Fixed income exempt obligations												
63.	Fixed income highest quality												
64.	Fixed income high quality												
65.	Fixed income medium quality												
66.	Fixed income low quality												
67.	Fixed income lower quality												
68.	Fixed income in or near default												
69.	Unaffiliated common stock public												
70.	Unaffiliated common stock private												
71.	Real estate												
72.	Affiliated-certain other (See SVO Purposes & Procedures Manual)												
73.	Affiliated - all other												
74.	Total common stock (Sum of Lines 58 through 73)												

NONE

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
REAL ESTATE												
75. Home office property (General Account only)												
76. Investment properties												
77. Properties acquired in satisfaction of debt												
78. Total real estate (Sum of Lines 75 through 77)												
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79. Exempt obligations												
80. Highest quality												
81. High quality												
82. Medium quality												
83. Low quality												
84. Lower quality												
85. In or near default												
86. Total with bond characteristics (Sum of Lines 79 through 85)												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87. Highest quality												
88. High quality												
89. Medium quality												
90. Low quality												
91. Lower quality												
92. In or near default												
93. Affiliated life with AVR												
94. Total with preferred stock characteristics (Sum of Lines 87 through 93)												

NONE

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95. Mortgages - CM1 - highest quality												
96. Mortgages - CM2 - high quality												
97. Mortgages - CM3 - medium quality												
98. Mortgages - CM4 - low medium quality												
99. Mortgages - CM5 - low quality												
100. Residential mortgages - insured or guaranteed												
101. Residential mortgages - all other												
102. Commercial mortgages - insured or guaranteed												
Overdue, Not in Process Affiliated:												
103. Farm mortgages												
104. Residential mortgages - insured or guaranteed												
105. Residential mortgages - all other												
106. Commercial mortgages - insured or guaranteed												
107. Commercial mortgages - all other												
In Process of Foreclosure Affiliated:												
108. Farm mortgages												
109. Residential mortgages - insured or guaranteed												
110. Residential mortgages - all other												
111. Commercial mortgages - insured or guaranteed												
112. Commercial mortgages - all other												
113. Total affiliated (Sum of Lines 95 through 112)												
114. Unaffiliated - in good standing with covenants												
115. Unaffiliated - in good standing defeased with government securities												
116. Unaffiliated - in good standing primarily senior												
117. Unaffiliated - in good standing all other												
118. Unaffiliated - overdue, not in process												
119. Unaffiliated - in process of foreclosure												
120. Total unaffiliated (Sum of Lines 114 through 119)												
121. Total with mortgage loan characteristics (Lines 113 + 120)												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122. Unaffiliated public												
123. Unaffiliated private												
124. Affiliated life with AVR												
125. Affiliated certain other (See SVO Purposes & Procedures Manual)												
126. Affiliated other - all other												
127. Total with common stock characteristics (Sum of Lines 122 through 126)												

NONE

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128. Home office property (General Account only)												
129. Investment properties												
130. Properties acquired in satisfaction of debt												
131. Total with real estate characteristics (Sum of Lines 128 through 130)												
INVESTMENTS IN TAX CREDIT STRUCTURES												
132. Yield guaranteed state tax credit investments												
133. Qualifying federal tax credit investments												
134. Qualifying state tax credit investments												
135. Other tax credit investments												
136. Total tax credit investments (Sum of Lines 132 through 135)												
RESIDUAL TRANCHES OR INTERESTS												
137. Bonds - unaffiliated												
138. Bonds - affiliated												
139. Common stock - unaffiliated												
140. Common stock - affiliated												
141. Preferred stock - unaffiliated												
142. Preferred stock - affiliated												
143. Real estate - unaffiliated												
144. Real estate - affiliated												
145. Mortgage loans - unaffiliated												
146. Mortgage loans - affiliated												
147. Other - unaffiliated												
148. Other - affiliated												
149. Total residual tranches or interests (Sum of Lines 137 through 148)												
SURPLUS NOTES AND CAPITAL NOTES												
150. Highest quality												
151. High quality												
152. Medium quality												
153. Low quality												
154. Lower quality												
155. In or near default												
156. Total with bond characteristics (Sum of Lines 150 through 155)												
ALL OTHER INVESTMENTS												
157. NAIC 1 working capital finance investments												
158. NAIC 2 working capital finance investments												
159. Other invested assets - Schedule BA												
160. Other short-term invested assets - Schedule DA												
161. Cash and Cash Equivalents												
162. Total all other (Sum of Lines 157 through 161)												
163. Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)												
164. Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX			XXX	XXX	XXX	XXX		
165. Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX			XXX	XXX	XXX	XXX		

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama AL	L			121,374		121,374	
2. Alaska AK	N						
3. Arizona AZ	N						
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	N						
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	L			237,204		237,204	
10. Florida FL	N						
11. Georgia GA	N						
12. Hawaii HI	N						
13. Idaho ID	N						
14. Illinois IL	N						
15. Indiana IN	N						
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	N						
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	N						
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	L			687,737		687,737	
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	N						
33. New York NY	L	75,391,423		195,483,352		270,874,775	
34. North Carolina NC	N						
35. North Dakota ND	N						
36. Ohio OH	N						
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	L	901,251		1,871,124		2,772,376	
40. Rhode Island RI	N						
41. South Carolina SC	N						
42. South Dakota SD	N						
43. Tennessee TN	L			676,066		676,066	
44. Texas TX	N						
45. Utah UT	N						
46. Vermont VT	N						
47. Virginia VA	N						
48. Washington WA	N						
49. West Virginia WV	N						
50. Wisconsin WI	N						
51. Wyoming WY	N						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate other alien OT	XXX						
59. Subtotal	XXX	76,292,674		199,076,858		275,369,532	
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (direct business)	XXX	76,292,674		199,076,858		275,369,532	
96. Plus reinsurance assumed	XXX						
97 Totals (all business)	XXX	76,292,674		199,076,858		275,369,532	
98. Less reinsurance ceded	XXX	402,484		245,323		647,807	
99. Totals (all business) less reinsurance ceded	XXX	75,890,190		(c) 198,831,535		274,721,725	
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 6
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 51

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
INDIVIDUAL INSURANCE: ACCORDING TO RESIDENCE OF PAYOR. GROUP INSURANCE: ACCORDING TO THE BASIS PROPORTIONATE TO THE NUMBER OF INSUREDS RESIDING IN EACH STATE WHERE THE INSURANCE COMPANY IS LICENSED, FOR POLICIES INSURING 500 OR MORE LIVES, OR CASES INSURING FEWER THAN 500 LIVES FOR WHICH THE POLICYHOLDER HAS PROVIDED AN ALLOCATION CENSUS; OTHERWISE, ACCORDING TO THE CONTRACT STATE OF THE POLICYHOLDER.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Schedule H, Part 1, Line 1.....

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL			112,255			112,255
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC			224,338			224,338
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO			653,547			653,547
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY	75,391,423		189,418,127			264,809,549
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA	901,251		1,766,946			2,668,198
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN			652,287			652,287
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate other alien	OT						
59. Total		76,292,674		192,827,500			269,120,174

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

The following entities are directly controlled by **New York Life Insurance Company (Parent)** (entities that are indented are directly controlled by the preceding entity).

New York Life Insurance and Annuity Corporation (91596) (DE)
- NYLIAC RLP II, LLC (DE)
- Development Funding Backed Pass-Through Trust Series – 2025 A (DE)

NYLIFE Insurance Company of Arizona (81353) (AZ)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
New York Life Group Insurance Company of NY (NY)
Life Insurance Company of North America (PA)
- LINA Benefit Payments, Inc. (DE)

New York Life Benefit Payments LLC (DE)
NYL Real Assets LLC (DE)
NYL Emerging Manager LLC (DE)
NYL Wind Investments LLC (DE)
NYLIC HKP Member LLC (DE)
- NYLIC HKP VENTURE LLC (DE)
  - NYLIC HKP REIT LLC (DE)

NYLIM Jacob Ballas India Holdings IV (MUS)
Flatiron RR LLC (DE)
Flatiron RR II LLC (DE) (NYLInvestors Series A: 100%, Tetragon Credit Income V L.P. Series B: 100%)
- Flatiron RR CLO 30 LLC (DE)

Flatiron CLO 2013-1 -Ltd. (CYM)
Flatiron CLO 2015-1 Ltd (CYM)
Flatiron CLO 17 Ltd. (CYM)
Flatiron CLO 18 Ltd. (CYM)
Flatiron CLO 19 Ltd (CYM)
Flatiron CLO 20 Ltd. (CYM)
Flatiron CLO 21 Ltd. (CYM)
Flatiron RR CLO 22 LLC (CYM)
Flatiron CLO 24 Ltd. (CYM)
Flatiron CLO 25 Ltd. (CYM)
Flatiron CLO 26 Ltd. (NJ)
Flatiron CLO 23 LLC. (DE)
Flatiron RR CLO 27 Ltd. (CYM)
Flatiron CLO 28 Ltd. (CYM)
Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
Flatiron CLO 29 Ltd.
Flatiron RR CLO 30 Ltd. (CYM) NYL
Flatiron CLO 31 Ltd.
Flatiron CLO 32 Ltd.
Flatiron CLO 33 Ltd.
Flatiron CLO 34 Ltd. NYL Investors
Stratford CDO 2001-1 Ltd. (CYM)
Silver Spring, LLC (DE)
- Silver Spring Associates, L.P. (PA)

SCP 2005-C21-002 LLC (DE)
SCP 2005-C21-003 LLC (DE)
SCP 2005-C21-006 LLC (DE)
SCP 2005-C21-007-LLC (DE)
SCP 2005-C21-008 LLC (DE)
SCP 2005-C21-009 LLC (DE)
SCP 2005-C21-017 LLC (DE)
SCP 2005-C21-018 LLC (DE)
SCP 2005-C21-021 LLC (DE)
SCP 2005-C21-025 LLC (DE)
SCP 2005-C21-031 LLC (DE)
SCP 2005-C21-036 LLC (DE)
SCP 2005-C21-041 LLC (DE)
SCP 2005-C21-043 LLC (DE)
SCP 2005-C21-044 LLC (DE)
SCP 2005-C21-048 LLC (DE)
SCP 2005-C21-061 LLC (DE)
SCP 2005-C21-063 LLC (DE)
SCP 2005-C21-067 LLC (DE)
SCP 2005-C21-069 LLC (DE)
SCP 2005-C21-070 LLC (DE)
NYMH-Ennis GP, LLC (DE)
- NYMH-Ennis, L.P. (TX)

NYMH-Freeport GP, LLC (DE)
- NYMH-Freeport, L.P. (TX)

NYMH-Houston GP, LLC (DE)
- NYMH-Houston, L.P. (TX)

NYMH-Plano GP, LLC (DE)
- NYMH-Plano, L.P. (TX)

NYMH-San Antonio GP, LLC (DE)
- NYMH-San Antonio, L.P. (TX)

NYMH-Stephenville GP, LLC (DE)
- NYMH-Stephenville, L.P. (TX)

NYMH-Taylor GP, LLC (DE)
- NYMH-Taylor, L.P. (TX)

NYMH-Attleboro MA, LLC (DE)
NYMH-Farmingdale, NY, LLC (DE)
NYLMDC-King of Prussia GP, LLC (DE)
- NYLMDC-King of Prussia Realty, LP (DE)

Country Place LP (DE)
- Country Place JV LLC (DE)

REEP-MF Salisbury Square Tower One TAF LLC (DE)
- REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
  - Salisbury Square Tower One LLC (DE)

Cumberland Properties LLC
2015 DIL PORTFOLIO HOLDINGS LLC (DE)
- PA 180 KOST RD LLC (DE)

Cortlandt Town Center LLC (DE)
REEP-ADC GA LLC (DE)
REEP-WP ART TOWER JV LLC (DE)
REEP-1250 Forest LLC
REEP-HZ SPENCER LLC (DE)
REEP-IND MCP WEST NC LLC
REEP-IND 10 WEST AZ LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

REEP-IND 4700 Nall TX LLC (DE)
REEP-IND Aegean MA LLC (DE)
REEP-IND Alpha TX LLC (DE)
REEP-IND MCP VIII NC LLC (DE)
REEP-IND CHINO CA LLC (DE)
REEP-IND FRANKLIN MA HOLDER LLC (DE)
REEP-IND FREEDOM MA LLC (DE)
REEP-IND Fridley MN LLC (MN)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)
REEP-IND MCP II NC LLC (DE)
REEP-IND MCP IV NC LLC (DE)
REEP-IND MCP V NC LLC (DE)
REEP-IND MCP VII NC LLC (DE)
REEP-IND MCP III OWNER NC LLC (DE)
REEP-IND MCP West NC LLC (DE)
REEP-IND STANFORD COURT LLC (DE)
    REEP-IND STANFORD COURT CA LLC (DE)
REEP-IND Valley View TX LLC (DE)
REEP-IND Valwood TX LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)
REEP-MF 960 EPF Opco GA LLC (DE)
REEP-MF Emblem DE LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)
    REEP-WP Gateway TAB JV LLC (DE)
REEP-MF Mount Laurel NJ LLC (DE)
    REEP 220 NW Owner LLC (DE)
REEP-MF NORTH PARK CA LLC (DE)
REEP-AVERY OWNER LLC (DE)
REEP-MF One City Center NC LLC (DE)
REEP-MF Wallingford WA LLC (DE)
REEP-MF STEWART AZ OLDER LLC (DE)
REEP-MF STEWART AZ (DE)
REEP-OFC Aspect OR LLC (DE)
REEP-OFC Bellevue WA LLC (DE)
REEP-OFC Financial Center FL LLC (DE)
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
REEP-OFC ONE WATER RIDGE NC LLC (DE)
REEP-OFC TWO WATER RIDGE NC LLC (DE)
REEP-OFC FOUR WATER RIDGE NC LLC (DE)
REEP-OFC FIVE WATER RIDGE NC LLC (DE)
REEP-OFC SIX WATER RIDGE NC LLC (DE)
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
REEP-OFC NINE WATER RIDGE NC LLC (DE)
REEP-OFC TEN WATER RIDGE NC LLC (DE)
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
REEP-MF FOUNTAIN PLACE MN LLC (DE)
    REEP-MF FOUNTAIN PLACE LLC (DE)
REEP-MF Park-Line FL LLC (DE)
REEP-OFC 2300 Empire CA LLC (DE)
REEP-IND 10 WEST II AZ LLC (DE)
REEP-RTL Flemington NJ LLC (DE)
REEP-RTL Mill Creek NJ LLC (DE)
REEP-RTL NPM GA LLC (DE)
REEP OFC 515 Post Oak TX LLC (DE)
REEP-RTL DTC VA LLC (DE)
REEP-RTL DTC-S VA LLC (DE)
REEP-OFC 410 TOWNSEND CA LLC (DE)
REEP-OFC 410 TOWNSEND (DE)
Madison-LPP Kernersville GP LLC
Madison-LPP Kernersville LP
Madison-LPP Kernersville JV LP
Madison-SS Kernersville QRS, Inc
REEP-OFC 600 TOWNSEND CA LLC (DE)
REEP-OFC 600 TOWNSEND LLC (DE)
REEP-OFC 1341 G DC LLC (DE)
REEP-OFC 1030 15NW DC LLC (DE)
REEP-OFC 1111 19NW DC LLC (DE)
REEP -OFC 30 WM IL LLC (DE)
REEP-SS Marshfield LLC (DE)
    REEP-LLC Marshfield JV LLC (DE)
REEP-SS Vallejo LLC (DE)
REEP-OFC 353 Sacramento LLC (DE)
    REEP-Royal 353 Sacramento JV LLC (DE)
REEP-MF Reno LLC (DE)
REEP-NPD Romulus II AND III JV LLC (DE)
REEP-NPD Romulus II AND III JV B4 OWNER LLC (DE)
REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)
REEP-OFC 757 Third Avenue NY LLC (DE)
REEP-OFC 260 Sheridan JV CA LLC (DE)
        REEP-OFC 260 Sheridan JV Owner CA LLC (DE)
REKA 51M HOLDINGS, LLC (DE)
NJIND Raritan Center LLC (DE)
NJIND Talmadge Road LLC (DE)
NJIND Melrich Road LLC (DE)
FP Building 18, LLC (DE)
FP Building 19, LLC (DE)
Summitt Ridge Apartments, LLC (DE)
PTC Acquisitions, LLC (DE)
Martingale Road LLC (DE)
New York Life Funding (CYM)
New York Life Global Funding (DE)
Government Energy Savings Trust 2003-A (NY)
UFI-NOR Federal Receivables Trust, Series 2009B (NY)
JREP Fund Holdings I, L.P. (CYM)
Jaguar Real Estate Partners L.P. (CYM)
REEP-NYL JAG ACQUISITION CO MEMBER LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

NYLIFE Office Holdings Member LLC (DE)
- NYLIFE Office Holdings LLC (DE)
  - NYLIFE Office Holdings REIT LLC (DE)
    - REEP-OFC DRAKES LANDING CA LLC (DE)
    - REEP-OFC CORPORATE POINTE CA LLC (DE)
    - REEP-OFC VON KARMAN CA LLC (DE)
    - REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
    - REEP-OFC 525 N Tryon NC LLC (DE)
      - 525 Charlotte Office LLC (DE)
    - REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)

Sol Invictus Note Issuer 2021-1 LLC (DE)
Veritas Doctrina Note Issuer SPV LLC (DE)
Fairview Capital Partners, LLC (DE)
AC 2023 NMTC Investor, LLC (LA)
- USB NMTC FUND 20223-6, LLC (DE)

NYLIC RLP II, LLC (DE)
Phalanx Mortgage Opportunities Trust (DE)
MSSIV NYL Investor Member LLC (DE)
MSVEF II Investor LLC (DE)
MSVEF Investor LLC (DE)
- MSVEF Feeder LP (DE)
  - MSVEF REIT LLC (DE)
    - Madison Square Value Enhancement Fund LP (DE)
      - MSVEF-MF Evanston GP LLC (DE)
        - MSVEF-MF Evanston IL LP (DE)
      - MSVEF-IND Commerce 303 GP LLC (DE)
        - MSVEF-IND Commerce 303 AZ LP (DE)
          - MSVEF-SW Commerce 303 JV LP (DE)
      - MSVEF-MF Pennbrook Station GP LLC (DE)
        - MSVEF- Pennbrook Station PA LP (DE)
      - MSVEF-MF Burrough’s Mill GP LLC (DE)
        - MSVEF-MF Burrough’s Mill NJ LP (DE)
      - MSVEF-MF Gramercy JV GP LLC (DE)
        - MSVEF-MF Gramercy OH LP (DE)
          - MSVEF-CR Gramercy JV LP (DE)
            - MSVEF-CR Gramercy Owner GP LLC (DE)
              - MSVEF-CR Gramercy Owner LP (DE)

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

New York Life Enterprises LLC and NYLIFE LLC

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
- Max Estates Limited. (IND)

1 NYL Cayman Holdings Ltd.
- Max I Limited (IND)
- Max Assets Services Limited. (IND)
- Max Square Limited (IND)
- Pharmax Corporation Limited. (IND)
- Max Towers Private. Limited. (IND)
- Max Estates 128 Private. Limited. (IND)
- Max Estates Gurgaon Limited. (IND)
- Acreage Builders Private. Limited. (IND)
- Astiki Realty Private Limited (IND)
- Max Estates Guragon Two Limited (IND)

NYL Cayman Holdings Ltd. (CYM)
- NYL Worldwide Capital Investments LLC (DE)

Seguros Monterrey New York Life, S.A. de C.V. (MEX)
- Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
- Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
- Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

Eagle Strategies LLC (DE)
New York Life Capital Corporation (DE)
New York Life Trust Company (NY)
NYLIFE Securities LLC (DE)
NYLINK Insurance Agency Incorporated (DE)

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

NYL Investors LLC

NYL Investors U.K. Limited (GBR)
NYL Investors REIT Manager LLC (DE)
MSVEF II GP LLC (DE)
- MSVEF RT Feeder II LP (DE)
  - MSVEF II RT LLC (DE)
- Madison Square Value Enhancement Fund II LP (DE)
  - MSVEF II – MF Innsbrook VA LLC (DE)
  - MSVEF II-IND Turner West KS LLC (DE) (formed 1/22/2026)
  - MSVEF II-IND Turner West KS JV LLC (DE) (formed 1/22/2026)
  - MSVEF II-IND Turner West KS Owner 6 LLC (DE) (formed 1/26/2026)
  - MSVEF II-IND Turner West KS Owner 7 LLC (DE) (formed 1/26/2026)
  - MSVEF II-IND Turner West KS Owner 8 LLC (DE) (formed 1/26/2026)
- MSVEF II – MF Graces Reserve Member NC LLC (DE)
  - Graces Reserve JV LLC (DE)
    - Graces Reserve NC Owner LLC (DE)

NYL Investors NCVAD II GP, LLC (DE)
- McMorgan Northern California Value Add/Development Fund II, LP (DE)
  - MNCVAD II-OFC 770 L Street CA LLC (DE)
  - MNCVAD II-MF UNION CA LLC (DE)
    - MNCVAD II- HOLLIDAY UNION JV LLC (DE)
  - MNCVAD II-OFC HARBORS CA LLC (DE)
    - MNCVAD II-SEAGATE HARBORS LLC (DE)
  - MNCVAD II-OFC 630 K Street CA LLC (DE)
  - MNCVAD II-IND SHILOH CA LLC (DE)
    - MNCVAD II-BIG SHILOH JV LLC (DE)

MSSDF GP LLC (DE)
MSSDF II LLC (DE)
MSSDF II Member LLC (DE)
- Madison Square Structured Debt Fund II LP (DE)
  - MSSDF REIT II (DE)

MSSDF Member LLC (DE)
- Madison Square Structured Debt Fund LP (DE)
  - MSSDF REIT LLC (DE)
    - MSSDF REIT Funding Sub I LLC (DE)
    - MSSDF REIT Funding Sub II LLC (DE)
    - MSSDF REIT Funding Sub III LLC (DE)
    - MSSDF REIT Funding Sub IV LLC (DE)
    - MSSDF REIT Funding Sub V LLC (DE)
    - MSSDF REIT Funding Sub VI LLC (DE)
    - MSSDF REIT Funding Sub VII LLC (DE)
  - MSSDF-OFCB Voss San Felipe LLC (DE)
  - MSSDF-OFCB Woodway LLC (DE)
  - MSSDF -OFCB Hanover LLC (DE)
  - MSSDF_OFCB El Segundo LLC (DE)

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

MSSIV GP LLC (DE)
- Madison Square Strategic Investments Venture LP (DE)
  - MSSIV REIT Manager LLC (DE)
  - Madison Square Strategic Investments Venture REIT LLC (DE)
  - MSSIV – MF Country Place MD LLC (DE)
  - MSSIV – IND Speedway SC LLC (DE)
    - NRL Speedway Venture LLC (DE)
      - SC Speedway Hwy 124, LLC (DE)
  - MSSIV-IND Speedway Phase II JV SC LLC (DE)
    - MSSIV-IND Speedway Phase II Member SC LLC (DE)
      - SC Speedway Grand National, LLC (DE)

MSVEF GP LLC (DE)
MCPF GP LLC (DE)
NYL Investors Madison Core Property Fund LP (DE)
- MCPF Holdings Manager LLC (DE)
- MCPF MA Holdings LLC (DE)
- MCPF Holdings LLC (DE)
  - MADISON-IND TAMARAC FL LLC (DE)
  - MADISON-OFC BRICKELL FL LLC (DE)
  - MADISION-IND POWAY CA LLC (DE)
    - MADISON-LPC POWAY JV LLC (DE)
  - MADISON-MF GRANARY FLATS TX LLC (DE)
    - MADISON-AO GRANARY FLATS JV LLC (DE)
      - MADISON-AO GRANARY FLATS OWNER LLC (DE)
  - MADISON-MF THE MEADOWS WA LLC (DE)
    - MADISON-ACG THE MEADOWS OWNER LLC (DE)
      - MADISON-ACG THE MEADOWS JV LLC (DE)
  - MADISON-MOB Lee Highway VA LLC (DE)
  - Madison-OFC 5161 CA LLC (DE)
  - MADISON – SS Kernersville QRS, Inc. (DE)
    - MADISON – LPP Kernersville JV GP LLC (DE)
    - MADISON – LPP Kernersville JV LP (DE)
      - MADISON- LPP Kernersville GP LLC (DE)
      - MADISON – LPP Kernersville LP (DE)
  - MADISON-MF Apex Newbury PA LLC (DE)
  - MCPF-MOB PEMBROKE PINES FL LLC (DE)
  - MCPF-MF Perimeter Gardens GA LLC (DE)MADISON-IND 2080 ENTERPRISE CA LLC (DE)
  - MADISON-IND CLAWITER CA LLC (DE)
    - MADISON-REDCO CLAWITER JV LLC (DE)
  - MADISON-IND ENTERPRISE RIALTO CA LLC (DE)
  - MIREF Mill Creek, LLC (DE)
  - MIREF Gateway, LLC (DE)
  - MIREF Gateway Phases II and III, LLC (DE)
  - MIREF Delta Court, LLC (DE)
  - MIREF Fremont Distribution Center, LLC (DE)
  - MIREF Century, LLC (DE)
  - MIREF Newpoint Commons, LLC (DE)
  - MIREF Northsight, LLC (DE)
  - MIREF Riverside, LLC (DE)

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

NYL Investors LLC (continued)

MIREF 101 East Crossroads, LLC (DE)
101 East Crossroads, LLC (DE)
MIREF Hawthorne, LLC (DE)
MIREF Auburn 277, LLC (DE)
MIREF Sumner North, LLC (DE)
MIREF Wellington, LLC (DE)
MIREF Warner Center, LLC (DE)
MADISON-MF Duluth GA LLC (DE)
MADISON-OFC Centerstone I CA LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)
MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
MADISON-RTL Clifton Heights PA LLC (DE)
MADISON-IND Locust CA LLC (DE)
MADISON-OFC Weston Pointe FL LLC (DE)
MADISON-MF MCCADDEN CA LLC (DE)
MADISON-OFC 1201 WEST IL LLC (DE)
MADISON-MCCAFFERY 1201 WEST IL LLC (DE)
MADISON-MF TECH RIDGE TX LLC (DE)
MADISON-RTL SARASOTA FL, LLC (DE)
MADISON-MOB CITRACADO CA LLC (DE)
Madison-MF Osprey QRS Inc. (DE)
Madison-MF Osprey NC GP LLC (DE)
Madison-MF Osprey NC LP (DE)
Madison -IND LNDR Tabor Road NJ LLC (DE)
MADISON -SS Crozet VA LLC (DE)
MADISON-LPP Crozet JV LLC (DE)

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

New York Life Investment Management Holdings LLC

NYLIM Capital LLC (DE)
Bow River Advisers, LLC (DE)
NYL Investments Europe Limited (IRL)
NYL Investments (International) Ltd. (UK)
NYL Investments (Services) Ltd. (UK)
NYL Investments UK LLP (UK)
New York Life Investment Management Asia Limited (Cayman Islands)
Japan Branch
MacKay Shields LLC (DE)
MacKay Shields Emerging Markets Debt Portfolio (DE)

MacKay Municipal Managers Opportunities GP LLC (DE)
MacKay Municipal Opportunities Master Fund, L.P. (DE)
MacKay Municipal Opportunities Fund, L.P. (DE)
MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
MacKay Municipal Credit Opportunities Fund, L.P. (DE)
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
MacKay Municipal Short Term Opportunities Fund LP (DE)
Plainview Funds plc (IRL)
Plainview Funds plc – MacKay Shields Strategic Bonds Portfolio (IRL)
Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
MacKay Shields High Yield Active Core Fund GP LLC (DE)
MacKay Shields High Yield Active Core Fund LP (DE)
Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
2 NYL Worldwide Capital Investment LLC.
3 NYLIC, NYLIAC, and MacKay.
MacKay Shields Core Fixed Income Fund GP LLC (DE)
MacKay Shields Core Fixed Income Fund LP (DE)
MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
MacKay Shields Select Credit Opportunities Fund LP (DE)
MacKay Municipal Managers California Opportunities GP LLC (DE)
MacKay Municipal California Opportunities Fund, L.P. (DE)
MacKay Municipal New York Opportunities GP LLC (DE)
MacKay Municipal New York Opportunities Fund, L.P. (DE)
MacKay Municipal Opportunity HL Fund, L.P. (DE)
MacKay Municipal Capital Trading GP LLC (DE)
MacKay Municipal Capital Trading Master Fund, L.P (DE)
MacKay Municipal Capital Trading Fund, L.P. (DE)

MacKay Shields Intermediate Bond Fund GP LLC (DE)
MacKay Shields Intermediate Bond Fund LP (DE)
MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
MacKay Municipal Opportunities Allocation Master Fund LP (DE)
MacKay Municipal Opportunities Allocation Fund A LP (DE)
MacKay Municipal Opportunities Allocation Fund B LP (DE)
MacKay Municipal Managers High Yield Select GP LLC (DE)
MacKay Municipal High Yield Select Fund LP (DE)
MacKay Municipal Managers High Income Opportunities GP LLC (DE)
MacKay Municipal High Income Opportunities Fund LP (DE)

MKS Global Emerging Markets Equities Fund GP LLC (DE)
Candriam Global Emerging Markets Equities Fund LP (DE)
MacKay Shields Series Fund Managing Member LLC (DE)
Mackay Shield Series Fund (DE)
Securities Credit Opportunities Series (DE)
High Yield Corporate Bond Series
MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
Apogem Capital LLC fka New York Life Investments Alternatives LLC (DE)
Apogem SRL 2 LLC (DE)
Apogem SRL 3 LLC (DE)
Madison Capital Funding LLC (DE)
MCF Co-Investment GP LLC (DE)
MCF Co-Investment GP LP (DE)
Madison Capital Funding Co-Investment Fund LP (DE)
Madison Avenue Loan Fund GP LLC (DE)
Madison Avenue Loan Fund LP (DE)
MCF Fund I LLC (DE)
MCF Hanwha Fund LLC (DE)
Ironshore Investment BL I Ltd. (BMU)
MCF CLO IV LLC (DE)
MCF CLO V LLC (DE)
MCF CLO VI LLC (DE)
MCF CLO VII LLC (DE) (f/k/a LMF WF Portfolio III, LLC)
MCF CLO VIII Ltd. (DE)
MCF CLO VIII LLC (DE)
MCF CLO VIII Blocker LLC (DE)
MCF CLO IX Ltd. (CYM)
MCF CLO IX LLC (DE)
MCF CLO 10 Ltd. (NJ)
MCF CLO 10 LLC (DE)
MCF CLO IX Blocker LLC (DE)
MCF CLO 10 Blocker LLC (DE)
MCF KB Fund LLC (DE)
MCF KB Fund II LLC (DE)
MC KB Fund III LLC (DE)
MCF Hyundai Fund LLC (DE)
Apogem Direct Lending Hyundai Fund 2 LLC (DE)
Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
Apogem DL Levered Fund 2023-1 LLC (DE)
Apogem DL Levered Fund SPV 2023-1 LLC (DE)
Apogem Umbrella (CYM)
Apogem US Direct Lending Limited I (CYM)
MCF Senior Debt Fund 2020 GP LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

MCF Senior Debt Fund – 2020 LP (CYM)
MCF Mezzanine Carry I LLC (DE)
MCF Mezzanine Fund I LLC (DE)
MCF PD Fund GP LLC (DE)
MCF PD Fund LP (DE)
MCF Senior Debt Funds 2019-I GP LLC (DE)
MCF Senior Debt Fund 2019-I LP (DE)
Apogem Direct Lending Nighthawk Fund (CYM)
New York Life Capital Partners III GenPar GP, LLC (DE)
New York Life Capital Partners IV GenPar GP, LLC (DE)
New York Life Capital Partners IV GenPar, L.P. (DE)
GoldPoint Core Opportunities Fund, L.P. (DE)
GoldPoint Core Opportunities Fund II L.P. (DE)
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)
GoldPoint Mezzanine Partners IV GenPar, LP (DE)
GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)
GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)
GPP Mezz IV A Blocker LP (DE) (“GPPMBA”)
GPP Mezz IV A Preferred Blocker LP (DE)
GPP Mezz IV C Blocker LP
(DE) (“GPPMBC”)
GPP Mezz IV D Blocker LP
(DE) (“GPPMBD”)
GPP Mezz IV ECI
Aggregator, LP (DE)
GPP Mezz IV F Blocker LP (DE)
GPP Mezz IV G Blocker LP (DE)
GPP Mezz IV H Blocker LP (DE)
GPP Mezz IV I Blocker LP (DE)
GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)
GoldPoint Partners Co-Investment V GenPar GP LLC (DE)
GoldPoint Partners Co-Investment V GenPar, L.P. (DE)
GoldPoint Partners Co-Investment Fund A, LP (DE)
GPP V - ECI Aggregator LP (DE)
GPP V G Blocker Holdco LP (DE)
GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
GoldPoint Partners Private Debt Partners Offshore V, LP (CYM)
GPP Private Debt V RS LP (DE)
GoldPoint Partners Private Debt V GenPar, LP (DE)
GoldPoint Partners Private Debt V, LP (DE)
GPP PD V A Blocker LLC (DE)
GPP Private Debt V-ECI Aggregator LP (DE)
GPP PD V B Blocker LLC (DE)
GPP PD V D Blocker LLC (DE)
GPP LuxCo V GP Sarl (LUX)
GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
GoldPoint Partners Select Manager Fund III, L.P. (CYM)
GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)
GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
GoldPoint Partners Select Manager Fund IV, L.P. (DE)
GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
GoldPoint Partners Select Manager V GenPar, L.P. (DE)
GoldPoint Partners Select Manager Fund V, L.P. (DE)
GoldPoint Partners Canada V GenPar Inc. (CAN)
GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)
GoldPoint Partners Canada III GenPar Inc (CAN)
GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)
GoldPoint Partners Canada IV GenPar Inc. (CAN)
GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
GPP VI – ECI Aggregator LP (DE)
GPP VI Blocker A LLC (DE)
GPP VI Blocker B LLC (DE)
GPP VI Blocker C LLC (DE)
GPP VI Blocker D LLC (DE)
GPP VI Blocker E LLC (DE)
GPP VI Blocker F LLC (DE)
GPP VI Blocker H LLC (DE)
GPP VI Blocker I LLC (DE)
Apogem Co-Invest VII GenPar, GP LLC (DE)
Apogem Co-Invest VII GenPar, LP (DE)
Apogem Co-Investment VII, LP (DE)
GoldPoint Partners Canada GenPar, Inc. (CAN)
NYLCAP Canada II GenPar, Inc. (CAN)
NYLCAP Select Manager Canada Fund II, L.P. (CAN)
NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
NYLIM Mezzanine Partners II GenPar, LP (DE)
NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
NYLCAP Mezzanine Partners III GenPar, LP (DE)
NYLCAP Mezzanine Partners III, LP (DE)
NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
NYLCAP Select Manager GenPar, LP (DE)
NYLCAP Select Manager II GenPar GP, LLC (DE)
NYLCAP Select Manager II GenPar, L.P. (CYM)
NYLCAP Select Manager Fund II, L.P. (CYM)
NYLCAP India Funding LLC (DE)
NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
New York Life Investment Management India Fund II, LLC (MUS)
New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
NYLCAP India Funding III LLC (DE)
NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
NYLIM Jacob Ballas India Fund III, LLC (MUS)
NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
NYLIM Jacob Ballas India (FII) III, LLC (MUS)
Evolvence Asset Management, Ltd. (CYM)
EIF Managers Limited (MUS)
EIF Managers II Limited (MUS)
AHF V ECI Aggregator LP (DE)
AHF V GenPar GP LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

AHF V GenPar LP (DE)
AHF VI ECI Aggregator LP (DE)
AHF VI GenPar GP LLC (DE)
AHF VI GenPar LP (DE)
Apogem Heritage Fund VI LP (DE)
Apogem Cardinal Co-Investment GP LLC (DE)
    Apogem Cardinal Co-Investment Fund, LP (DE)
AFRA IV GP, LLC (DE)
    Apogem Real Assets Fund IV, LP (DE)
ASF VII GP, LLC (DE)
    Apogem Secondary Fund VII, LP (DE)
    Apogem Secondary Fund VII Coinvestments, LP (DE)
    Apogem Secondary Fund VII (Cayman), LP (CYM)
BFO GP, LLC (DE)
    BFO Apogem Private Markets (DE) LP
Tetra Opportunities Partners (DE)
BMG PAPM GP, LLC (DE)
    BMG PA Private Markets (DE) LP (DE)
    BMG Private Markets (Cayman) LP (CYM)
Private Advisors Special Situations LLC (DE)
PACD MM, LLC (DE)
    PA Capital Direct, LLC (DE)
    ApCap Strategic Partnership I LLC (DE)
PA Credit Program Carry Parent, LLC (DE)
    PA Credit Program Carry, LLC (DE)
PACIF GP, LLC (DE)
    Private Advisors Coinvestment Fund, LP (DE)
PACIF II GP, LLC (DE)
    Private Advisors Coinvestment Fund II, LP (DE)
PACIF II Carry Parent, LLC (DE)
    PACIF II Carry, LLC (DE)
PACIF III GP, LLC (DE)
    Private Advisors Coinvestment Fund III, LP (DE)
PACIF III Carry Parent, LLC (DE)
    PACIF III Carry, LLC (DE)
PACIF IV GP, LLC (DE)
    Private Advisors Coinvestment Fund IV, LP (DE)
PACIF IV Carry Parent, LLC (DE)
    PACIF IV Carry, LLC (DE)
PAMMF GP, LLC (DE)
    PA Middle Market Fund, LP (DE)
PASCBF IV GP, LLC (DE)
PASCBF V GP, LLC (DE)
    Private Advisors Small Company Buyout Fund V, LP (DE)

PASCPEF VI Carry Parent, LLC (DE)
    PASCPEF VI Carry, LLC (DE)
PASCPEF VI GP, LLC (DE)
    Private Advisors Small Company Private Equity Fund VI, LP (DE)
    Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
PASCPEF VII GP, LLC (DE)
    Private Advisors Small Company Private Equity Fund VII, LP (DE)
    Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
PASCPEF VII Carry Parent, LLC (DE)
    PASCPEF VII Carry, LLC (DE)
PASCPEF VIII GP, LLC (DE)
    Private Advisors Small Company Private Equity Fund VIII, LP (DE)
    Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (CYM)
PASCPEF IX GP, LLC (DE)
    PA Small Company Private Equity Fund IX, LP (DE)
    PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
APEF X GP, LLC (DE)
    Apogem Private Equity Fund X, LP (DE)
    Apogem Private Equity Fund X (Cayman), LP (CYM)
APEF XI GP, LLC (DE)
    Apogem Private Equity Fund XI, (Cayman) LP (CYM)
    Apogem Private Equity Fund XI, LP (DE)
        APEF XI Multi-Asset, LP (DE)
        APEF XI Directs, LP (DE)
Cuyahoga Capital Partners IV Management Group LLC (DE)
    Cuyahoga Capital Partners IV LP(DE)
Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
    Cuyahoga Capital Emerging Buyout Partners LP (DE)
PA Real Assets Carry Parent, LLC (DE)
    PA Real Assets Carry, LLC (DE)
PA Real Assets Carry Parent II, LLC (DE)
    PA Real Assets Carry II, LLC (DE)
PA Emerging Manager Carry Parent, LLC (DE)
    PA Emerging Manager Carry, LLC (DE)
PA Emerging Manager Carry Parent II, LLC (DE)
    PA Emerging Manager Carry II, LLC (DE)
RIC I GP, LLC (DE)
    Richmond Coinvestment Partners I, LP (DE)
RIC I Carry Parent, LLC (DE)
    RIC I Carry, LLC (DE)
PASF V GP, LLC (DE)
    Private Advisors Secondary Fund V, LP (DE)
        ABC Burgers LLC (DE)
    PASF V Carry, LLC (DE)
PASF V Carry Parent, LLC (DE)
PASF VI GP, LLC (DE)
    PA Secondary Fund VI, LP (DE)
    PA Secondary Fund VI Coinvestments, LP (DE)
    PA Secondary Fund VI (Cayman), LP (CYM)
PARAF GP, LLC (DE)
    Private Advisors Real Assets Fund, LP (DE)
PARAF Carry Parent, LLC (DE)
    PARAF Carry, LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

- PASCCIF GP, LLC (DE)
  - Private Advisors Small Company Coinvestment Fund, LP (DE)
  - Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)
- PASCCIF II GP, LLC (DE)
  - PA Small Company Coinvestment Fund II, LP (DE)
  - PA Small Company Coinvestment Fund II (Cayman), LP (CYM)
- PASCCIF Carry Parent, LLC (DE)
  - PASCCIF Carry, LLC (DE)
- PARAF II GP LLC (DE)
  - Private Advisors Real Assets Fund II, LP (DE)
    - PA Contract Resources, LLC (DE)
- PARAF III GP, LLC (DE)
  - PA Real Assets Fund III, LP (DE)
- SAF GP LLC (DE)
  - Social Advancement Fund, LP (DE)
- Washington Pike GP, LLC (DE)
  - Washington Pike LP (DE)
- RLP Fund GP, LLC (DE)
  - RLP Fund, LP (“RLPLP”) (DE)
  - RidgeLake Co-Investment Partners, LP (“RLPCOLP”)(DE)
    - RLP Glacier Manager Investor LLC (DE)
    - RLP Glacier GP Investor LLC (DE)
    - RLP Evergreen LLC (DE)
    - RLP Gemini LLC (DE)
    - RLP Navigator LLC (DE)
    - RLP Sigma LLC (DE)
    - RLP Sunrise GP Investor LLC (DE)
    - RLP Sunrise Manager Investor LLC (DE)
    - RLP Triple GP Investor LLC (DE)
    - RLP Triple Manager Investor LLC (DE)
    - RLP Fund II GP LLC (DE)
      - RLP Fund II LP (DE)
- RLP Profit Share (PA), LLC (DE)
- RLP Profit Share (OAPC), LLC (DE)
- The Hedged Strategies Fund LLC (DE)

NYLCAP Holdings (Mauritius) (MUS)
- Jacob Ballas India Private Limited (MUS)
- Industrial Assets Holdings Limited (MUS)
- JB Cerestra Investment Management LLP (MUS)

NYLIM Service Company LLC (DE)

NYL Workforce GP LLC (DE)

New York Life Investment Management LLC (DE)
- NYLIM Fund II GP, LLC (DE)
  - NYLIM-TND, LLC (DE)
- WFHG, GP LLC (DE)
  - Workforce Housing Fund I-2007, LP (DE)

Index IQ Holdings LLC. (DE)

IndexIQ LLC (DE)
- IndexIQ Trust (DE)
- IndexIQ Advisors LLC (DE)
- New York Life Investments Active ETF Trust (DE)
  - NYLI CBRE Real Assets ETF
  - NYLI MacKay Muni Insured ETF
  - NYLI MacKay Core Plus Bond ETF (DE)
  - NYLI MacKay California Muni Intermediate ETF (DE)
  - NYLI MacKayHigh Income ETF
  - NYLI Winslow Focused Large Cap Growth ETF
  - NYLI Winslow Large Cap Growth ETF
  - NYLI MacKay Securitized Income ETF
  - NYLI MacKay Muni Short Duration ETF
  - NYLI MacKay Muni Allocation ETF
- New York Life Investments ETF Trust (DE)
  - NYLI 500 International ETF (DE)
  - NYLI Engender Equality ETF (DE)
  - NYLI FTSE International Equity Currency Neutral ETF
  - NYLI Global Equity R&D Leaders ETF (DE)
  - NYLI Healthy Hearts ETF (DE)
  - NYLI Hedge Multi-Strategy Tracker ETF
  - NYLI Merger Arbitrage ETF
  - NYLI CRBE NexGen Real Estate ETF
  - NYLI Candriam International Equity ETF (DE)
  - NYLI Candriam U.S. Mid Cap Equity ETF
  - NYLI Candriam US Large Cap Equity ETF (DE)
  - NYLI U.S. Large Cap R&D Leaders ETF (DE)

New York Life Investment Management Holdings International (LUX)
- New York Life Investment Management Holdings II International (LUX)
  - Candriam Group (LUX)
    - KTA Holdco (LUX)
      - Kartesia Management S.a.r.l. (LUX)
        - Kartesia Italy Branch
        - Kartesia Spain Branch
        - Kartesia Netherlands Branch
        - Kartesia Germany Branch
        - Kartesia France (FRA)
      - Kartesia UK Ltd. (GBR)
      - Kartesia Belgium (BEL)
      - Kartesia Credit FFS (FRA)
      - Kartesia GP III (LUX)
        - Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
          - Kartesia Securities (LUX)
          - Kartesia III Topco S.à.r.l. (LUX)
      - Kartesia GP IV (LUX)
        - Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
          - Kartesia Securities IV (LUX)
          - Kartesia IV Topco S.à.r.l. (LUX)
      - Kartesia Master GP (LUX)
        - Kartesia Credit Opportunities V Feeder SCS (LUX)

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

New York Life Investment Management Holdings LLC (continued)

Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
KASS Unleveled S.à.r.l. (LUX)
KSO I Topco S.à.r.l. (LUX)
Kartesia Credit Opportunities V SCS (LUX)
Kartesia Securities V S.à.r.l. (LUX)
Kartesia Credit Opportunities VI Feeder SCS (LUX)
Kartesia Credit Opportunities VI SCS (LUX)
Kartesia Securities VI SCS S.à.r.l. (LUX)
Kartesia VI Topco S.à.r.l. (LUX)
Flexam Invest Asset Management (FRA)
FIAM HLD SAS (FRA)
Flexam Invest France Management SAS (FRA)
Flexam Tangible Asset Income Fund II SLP (FRA)
Flexam Invest Lux Management S.à.r.l. (LUX)
Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF (LUX)
Flexam Invest Operations S.à.r.l. (LUX)
Candriam Luxco S.á.r.l. (LUX)
Candriam Luxembourg (LUX)
Candriam Belgian (BEL)
Candriam France (FRA)
Candriam Italy Branch
Candriam UK Establishment
Candriam Germany Branch
Candriam US Branch
Candriam Spain Branch
Candriam Netherlands Branch
Candriam MENA Branch (Dubai, UAE)
Candriam Nordic Branch (Sweden)
Candriam Monétaire SICAV (FRA)
Candriam Switzerland LLC (CHE)
Candriam GP (LUX)
Candriam Tristan Real Estate Fund (RAIF) (LUX)
Candriam GP PA (LUX)
Candriam Private Assets (LUX)
ATA Holdco Luxembourg S.à.r.l. (LUX) (Candriam, Apogem Capital LLC)
Andera Partners (FRA) (ATA)
Andera Expansion GP (FRA) (GP)
Andera Expansion 3 S.L.P. (FRA)
ANDERA EXPANSION 4 S.L.P (FRA)
Andera Smart Infra GP (FRA) (GP)
ANDERA SMART INFRA 1 S.L.P (FRA)
ANDERA SMART INFRA 2 S.L.P (FRA)
ANDERA SMART INFRA REMPLOI S.L.P (FRA)
Terra Nea 1 GP (FRA) (GP)
TERRA NEA 1 SLP (FRA)
Andera MidCap GP (FRA) (GP)
ANDERA MIDCAP 5 S.L.P. (FRA)
Andera MidCap 6 S.L.P.S (FRA)
Acto V GP (FRA) (GP)
ACTO V S.L.P. (FRA)
ACI GP (FRA) (GP)
ACI II S.L.P. (FRA)
ACI Vintage II S.L.P. (FRA)
ACI Vintage III S.L.P. (FRA)
ACI I, SCA SICAV-FIAR (LUX)
Rio Holding Secondary (FRA)
Andera Partners España SL (Spain)

Belfius Fund (Luxembourg) (SICAV with Board controlled by Candriam)
Belfius Fund Target Income 2032
Belfius Equities (BEL)
IZNES SAS (LUX)
Belfius Investment Partners (LUX)
S.W.I.F.T. SCRL (LUX)
Cordius (LUX)
Cordius CIG (LUX)
Candriam Absolute Return (LUX)
Candriam Absolute Return Equity Market Neutral (LUX)
Candriam Bonds (LUX)
Candriam Bonds Capital Securities (CIG)
Candriam Bonds Convertible Defensive
Candriam Bonds Convertible Opportunities
Candriam Bonds Credit Alpha
Candriam Bonds Credit Opportunities
Candriam Bonds Emerging Debt Local Currencies
Candriam Bonds Emerging Markets
Candriam Bonds Emerging Markets Corporate
Candriam Bonds Emerging Markets Total Return
Candriam Bonds Euro
Candriam Bonds Euro Corporate
Candriam Bonds Euro Corporate Financials
Candriam Bonds Euro Diversified
Candriam Bonds Euro Government
Candriam Bonds Euro High Yield
Candriam Bonds Euro Short Term
Candriam Bonds Euro Long Term
Candriam Bonds Floating Rate Notes
Candriam Bonds Global Government
Candriam Bonds Global High Yield
Candriam Bonds Global Inflation Short Duration
Candriam Bonds Global Sovereign Quality
Candriam Bonds International
Candriam Bonds Total Return
Candriam Bonds U.S Corporate
Candriam Business Equities (Belgium)
Candriam Business Equities EMU
Candriam Business Equities Global Income
Candriam Diversified Futures (BEL)

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

New York Life Investment Management Holdings LLC (continued)

Candriam Equities L (LUX) (CIG)
- Candriam Equities L Australia
- Candriam Equities L Biotechnology
- Candriam Equities L Emerging Markets
- Candriam Equities L EMU
- Candriam Equities L ESG Market Neutral
- Candriam Equities L Europe
- Candriam Equities L Europe Edge
- Candriam Equities L Europe Innovation (CIG)
- Candriam Equities L Europe Optimum Quality
- Candriam Equities L European Autonomy (CIG)
- Candriam Equities L Global Demography
- Candriam Equities L Global Income
- Candriam Equities L L Japan Edge (CIG)
- Candriam Equities L Life Care
- Candriam Equities Merger Arbitrage (CIG)
- Candriam Equities L Oncology Impact
- Candriam Equities L Risk Arbitrage Opportunities
- Candriam Equities L Robotics & Innovation Technology
- Candriam Equities L US Edge
- Candriam Equities L World Edge

Candriam Fund (LUX)
- Candriam Fund Sustainable Euro Corporate Bonds Fossil Free (CIG)
- Candriam Fund Sustainable European Equities Fossil Free

Candriam Impact One (LUX)
Candriam Index Arbitrage (LUX)
Candriam L (LUX)
Candriam L Alternative Multi-Strategies (CIG)
- Candriam L Balanced Asset Allocation
- Candriam L Conservative Asset Allocation
- Candriam L Dynamic Asset Allocation
- Candriam L Multi-Asset Income
- Candriam L Multi-Asset Income & Growth

Candriam Long Short Credit
Candriam M (LUX)
- Candriam M Impact Finance

Candriam Money Market (LUX)
- Candriam Money Market Euro
- Candriam Money Market Euro AAA
- Candriam Money Market Usd Sustainable

Candriam Patrimoine Obli-Inter (FRA)
Candriam Private Assets

Candriam Private Assets – Kartesia Credit

Candriam Risk Arbitrage (LUX)
Candriam Sustainable (LUX)
- Candriam Sustainable Bond Emerging Markets
- Candriam Sustainable Bond Euro
- Candriam Sustainable Bond Euro Corporate
- Candriam Sustainable Bond Euro Short Term
- Candriam Sustainable Bond Global
- Candriam Sustainable Bond Global High Yield
- Candriam Sustainable Defensive Asset Allocation
- Candriam Sustainable Equity Children
- Candriam Sustainable Equity Circular Economy
- Candriam Sustainable Equity Climate Action
- Candriam Sustainable Equity Emerging Markets
- Candriam Sustainable Equity Emerging Markets Ex-China
- Candriam Sustainable Equity EMU
- Candriam Sustainable Equity Europe
- Candriam Sustainable Equity Europe Small & Mid Caps
- Candriam Sustainable Equity Future Mobility
- Candriam Sustainable Equity Japan
- Candriam Sustainable Equity Quant Europe
- Candriam Sustainable Equity US (CIG)
- Candriam Sustainable Equity Water
- Candriam Sustainable Equity World
- Candriam Sustainable Money Market Euro

Candriam World Alternative (LUX)
- Candriam World Alternative Alphamax (LUX)

Cleome Index (LUX)
- Cleome Index EMU Equities
- Cleome Index Euro Corporate Bonds
- Cleome Index Euro Government Bonds
- Cleome Index Euro Long Term Bonds
- Cleome Index Euro Short Term Bonds
- Cleome Index Europe Equities
- Cleome Index USA Equities
- Cleome Index World Equities

NYLI GF (Luxembourg)
- NYLI GF AUSBIL Global Essential Infrastructure
- NYLI GF AUSBIL Global Small Cap
- NYLI GF US High Yield Corporate Bonds

Paricor (BEL)
- Paricor Patrimonium (BEL)

IndexIQ (LUX)
- IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
- IndexIQ Factors Sustainable Europe Equity (LUX)
- IndexIQ Factors Sustainable Japan Equity (LUX)
- IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)

CGH UK Acquisition Company Limited (GBR)
Tristan (Holdings) Limited (UK)
EPISO 3 Feeder (GP) Limited (SCOT)
EPISO 3 Feeder LP (SCOT)
- Tristan Equity Partners (GP) Limited (UK)

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

New York Life Investment Management Holdings LLC (continued)

Tristan Equity Partners LP (UK)

Tristan Capital Partners Holdings Limited ("TCPH") (GBR)
- EPISO 3 Co- Investment (GP) Limited (SCOT)
  - EPISO 3 Co-Investments LP (SCOT)
- TIPS One Co-Investment GP Sarl (LUX)
  - TIPS Co-Investment SCSp (LUX)
- TCP Incentive Partners (GP) Sarl (LUX)
  - TCP Incentive Partners SCSp (LUX)
- TCP Co-Investment GP Sarl (LUX)
  - TCP Co-Investment SCSp (LUX)
    - CCP III Co-Investment (GP) Limited (SCOT)
      - CCP IV Co-Investment LP (SCOT)
      - EPISO 4 Co-Investment LLP (GBR)
        - EPISO 4 (GP) LLP (UK)
- EPISO 4 Incentive Partners LLP (GBR)
- CCP 5 Co-Investment LLP (GBR) (TCPH and TCP Co-Investment SCSp – Designated Members)

Tristan Capital Limited (GBR)
- Tristan Capital Partners LLP (GBR)
  - CCP III (GP) LLP (GBR)
  - CCP III Incentive Partners (GP) Limited (SCOT)
    - CCP III Incentive Partners LP (SCOT)
  - Curzon Capital Partners III (GP) Limited (GBR)
    - CCP III (GP) LLP (GBR)
      - Curzon Capital Partners III LP (LUX
  - Curzon Capital Partners IV GP (GBR)
    - CCP IV (GP) LLP (GBR)
      - Curzon Capital Partners IV LP (GBR)
        - Curzon Capital Partners IV S.a.rl. (LUX)
          - CCP IV Bolt Finco S.a.r.l (LUX)
        - CCP IV IREF 1 Holding Sarl (LUX)
          - CCP IV IREF 1 (ITA)
        - CCP IV Bolt 1 Sarl (LUX)
          - Stratford City Offices Jersey Unit (JE)
            - Bolt Nominee 1 Limited (UK)
            - Bolt Nominee 2 Limited (UK)
        - CCP IV Bolt 2 Sarl (LUX)
        - CCP IV Erneside Holding Sarl (ITA)
        - CCP IV France Investments Sarl (LUX)
          - OPPCI CCP IV France Investments (FRA)
            - SCI Escape Cordeliers (FRA)
          - The Forum, Solent, Management Company Limited (UK)
          - SBP Management Limited (UK)
        - CCP IB (GP) Sarl
        - CCP IV Keirin Luxembourg Sarl (LUX)
          - CCP IV SCSp (LUX)
            - Kerin Holding Sarl (LUX)
              - CCP IV UK Holding Sarl (Lux)
                - Cardiff Gate RP Limited Sarl (LUX)
                - Rotherham Foundry RP Limited Sarl (LUX)
                - Warrrington Riverside RP Limited Sarl (LUX)
                - Birmingham Ravenside RP Limited RP Limited Sarl (LUX)
                - Walsall Bescot RP Limited Sarl (LUX)
                - RW Sofas Limited Sarl (LUX)
                - Bangor Springhill RP Limited Sar l (LUX)
          - EPISO 3 Incentive Partners (GP) Limited (GBR)
            - EPISO 3 Incentive Partners LP (GBR)
          - EPISO 3 (GP) LLP (GBR)
            - European Property Investors Special Opportunities 3 LP (GBR)
              - EPISO 3 LP (UK)
                - EPISO 3 Luxembourg Holding S.a.r.l (LUX)
                - EPISO 3 Wave Holding S.a.r.l (LUX)
          - EPISO 4 (GP) II Sarl (LUX)
            - EPISO 4 Student Housing SCSp (LUX)
          - EPISO 4 (GP) LLP (GBR)
            - European Property Investors Special Opportunities 4 LP (UK)
              - EPISO 4 Caeser Holding Sarl (LUX)
                - Trophy Value Added Fund
              - EPISO 4 Luxembourg Holding Sarl (LUX)
                - EP Office 1 Spzoo (POL)
                - EP Office 2 Spzoo (POL
                - EP Retail Spzoo (POL)
                - EP Apartments Spzoo (POL)
                - EP Hotel Spzoo (POL)
              - EPISO 4 Twilight GP Limited (UK)
                - EPISO 4 Twilight LP (UK)
                - Twilight Ireland PRS Properties Eclipse DAC (IRL)
                - EPISO 4 West Holding Sarl (LUX)
                - EPISO 4 Antrim Sarl (LUX)
                - EPISO 4 Banbridge Sarl (LUX)
                - EPISO 4 France Investments Sarl (LUX)
                - OPPCI EPISO 4 France Investments (FRA)
                - SAS VDF (FRA)
                - SCI VDF (FRA)
                - EPISO 4 Switch Holding S.a.r.l
                - E4 Switch Norway AS (NO)
                - EPISO 4 Pilgrim Holding S.a.r.l. (LUX)
                - TP Property S,a,r,l. (LUX)
                - TB Property (Plymouth) Limited (UK)
                - TB Property Developments (Plymouth) Limited (UK)
                - EPISO 4 Lynx Holding S.a.r.l. (LUX)
                - EPISO 4 Lynx S.a.r.l (LUX)
                - EPISO 4 Lynx Marketing S.a.r.l (LUX)
          - CCP 5 Pool Partnership GP Limited (JE)
            - CCP 5 Pool Partnership SLP (JE)
          - CCP 5 GP LLP (GBR)
            - Curzon Capital Partners 5 Long-Life LP (GBR)
              - CCP 5 (GP) S.a.r.l (LUX)
                - Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)

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

New York Life Investment Management Holdings LLC (continued)

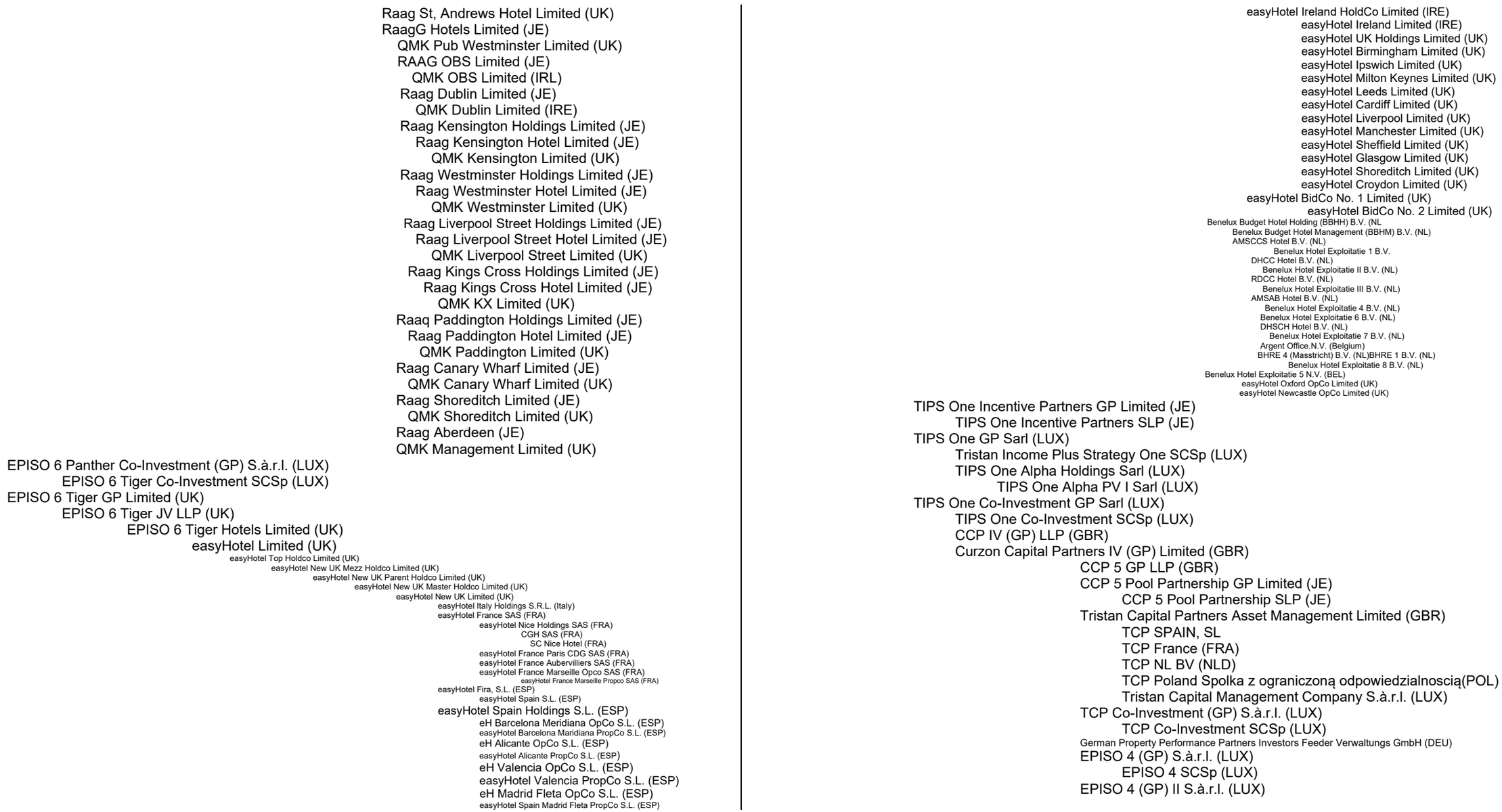
CCP 5 Jersey Fragco 1 Limited (JE)
CCP 5 Jersey Fragco 2 Limited (JE)
CCP 5 Jersey Fragco 3 Limited (JE)
CCP 5 Jersey Fragco 4 Limited (JE)
CCP 5 Jersey Fragco 5 Limited (JE)
CCP 5 Jersey Fragco 6 Limited (JE)
CCP 5 Jersey Fragcp 7 Limited (JE)
CCP 5 Jersey Fragco 8 Limited (JE)
CCP 5 Jersey Fragco 9 Limited (JE)
CCP 5 Jersey Fragco 10 Limited (JE)
CCP 5 Jersey Fragco 11 Limited (JE)
CCP 5 Long-Life Luxembourg S.á.r.l (LUX)
CCP 5 LL GP Sarl (LUX)
Curzon Capital Partners 5 Long Life SCSp (LUX)
EPISO 5 Incentive Partners GP Limited (JE)
EPISO 5 Incentive Partners SLP (JE)
EPISO 5 (GP) Sarl (LUX)
European Property Investors Special Opportunities 5 LP (LUX)
EPISO 5 Luxembourg Holding S.a.r.l. (LUX)
EPISO 5 Portfolio GP S.a.r.l. (LUX)
EPISO 5 Silver JV SCSp (LUX)
Sterling Square Holdings S.a.r.l. (LUX)
European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX)
EPISO 5 Co-Investment SCSp (LUX)
EPISO 6 (GP) S.a.r.l. (LUX)
EPISO 6 Co-Investment SCSp (LUX)
European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)
E6 France Investments FPS-SICAV (FRA)
EPISO 6 UK Investment Holding Limited (UK)
EPISO 6 Pegasus Holding Limited (UK)
Pegasus Investment Partners LLP (formerly Pegasus Affordable Housing LLP) (UK)
Pegasus Affordable Limited (UK)
Zen Housing Limited (UK)
Zen Housing 2 Ltd. (UK)
Zen Rented Ltd. (UK)

EPISO 6 Waterfall Top Holdings Limited (UK)
EPISO 6 Waterfall LP (UK)
Waterfall HoldCo Limited (UK)
Waterfall PropCo Limited (UK)
Bury South Management Company Limted (UK)
Crossway Management Company Limited(UK)
Turbine Management Company Limted (UK)
EPISO 6 Phoenix JV LLP (UK)
Phoenix Core Holdco Limited
Phoenix Core Propco Limited (UK)
Cody TP Management Company Limited
EPISO 6 Luxembourg Holding S.a.r.l. (LUX)
Phoenix Development Holding S.a.r.l. (LUX)
Phoenix DevCo S.a.r.l. (LUX)

EPISO 6 Spectre JV S.a.r.l. (LUX)
EPISO 6 Spectre 1 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 2 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 3 Holding S.a.r.l. (LUX)
EPISO 6 Curado Holding S.a.r.l. (LUX)
Claybrook S.L. (ESP)
Barnfield Spain, S.L. (ESP)
EPISO 6 Macbeth Holding S.a.r.l. (LUX)
Macbeth 4 SRL (BEL)
Montague 1 Sarl (LUX)
EPISO 6 Moomin Holding Sarl (LUX)
EPISO 6 Siem Holding Sarl (LUX)
EPISO 6 Siem Sarl (LUX)
EPISO 6 Emerald Holdings S.a.r.l. (LUX) (96%)
BCRE Leipzig Wohnen Nord B.V.
BCRE Leipzig Wohnen Ost B.V.
BCRE Leipzig West Ost B.V.
TAG Leipzig-Immobilien GmbH
EPISO 6 Platinum Holding S.á.r.l (LUX)
Frankfurt Wohnland GmbH (GER)
EPISO MB Holding S.á.r.l (LUX)
MB Property S.á.r.l (LUX)
Hella Acquico GP S.a.r.l (LUX)
Hella Acquico GP SCSp (LUX)
Hella Holding S.a.r.l (LUX)
H Main Holding S.a.r.l (LUX)
Main 1 S.a.r.l (LUX)
H Main 2 S.a.r.l (LUX)
H Main 3 S.a.r.l (LUX)
H Main 4 S.a.r.l (LUX)
H Main 5 S.a.r.l (LUX)
H Main 6 S.a.r.l (LUX)
H Main 7 S.a.r.l (LUX)
EPISO 6 Nexus Holding S.á.r.l. (LUX)
Aventos Eta Investment GmbH
EPISO 6 Nexus MidCo S.á.r.l. (LUX)
EPISO 6 Manor GP S.á.r.l. (LUX)
EPISO 6 Manor JV SCSp (LUX)
EPISO 6 Manor Holding S.á.r.l. (LUX)
Manor Property S.á.r.l. (LUX)
Manor Devco Limited (UK)
EPISO 6 Northface Holding S.á.r.l. (LUX)
Northface 1 S.á.r.l. (LUX)
Northface 2 S.á.r.l. (LUX)
Northface 3 Fixtures S.á.r.l. (LUX)
EPISO 6 Panther Co-Investment SCSp (JE)
EPISO 6 Panther (JE) GP Limited
EPISO 6 Panther (JE) JV SLP
EPISO 6 Panther (JE) Holdco Limited
EPISO 6 Panther Property Limited (JE)

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

New York Life Investment Management Holdings LLC (continued)



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

New York Life Investment Management Holdings LLC (continued)

EPISO 4 Student Housing SCSp (LUX)
Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS) (no authority to manage fund AUSBIL has sole authority)

Ausbil Long Short Focus Fund (AUS)
Ausbil CORE Global Listed Infrastructure Fund (no authority to manage fund AUSBIL has sole authority)
NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
REEP-IND Forest Park NJ LLC (DE)
- FP Building 4 LLC (DE)
- FP Building 1-2-3 LLC (DE)
- FP Building 17, LLC (DE)
- FP Building 20, LLC (DE)
- FP Mantua Grove LLC (DE)
- FP Lot 1.01 LLC (DE)

REEP-IND NJ LLC (DE)
- NJIND JV LLC (DE)
  - NJIND Hook Road LLC (DE)
  - NJIND Bay Avenue LLC (DE)
  - NJIND Bay Avenue Urban Renewal LLC (DE)
  - NJIND Corbin Street LLC (DE)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

REEP-NPD ROMULUS II AND III JV LLC
REEP-NPD ROMULUS II AND III JV LLC (DE)
REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)

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

SCHEDULE Y

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0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP					NO	
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP Venture LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 27 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 28 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 30 Ltd.	DE	OTH	Flatiron RR LLC	Influence	1.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 29 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron RR CLO 30 Ltd.	CYM		TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 31 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 32 Ltd.			NYL Investors	Ownership	70.000	New York Life Insurance Company	NO	
							Flatiron CLO 33 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 34 Ltd. NYL Investors			TBD	TBD		New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-1158147				Country Place LP	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
			88-1150098				Country Place JV LLC	DE	NIA	Country Place LP	Ownership	0.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
			88-1049453				REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-ADC GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT CA LLC	DE		REEP-IND STANFORD COURT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP 220 NW Owner LLC	DE	NIA	REEP-MF Mount Laurel NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville GP LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville JV LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-SS Kernersville QRS, Inc	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	63.826	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.174	New York Life Insurance Company	NO	
							REEP-OFC 30 WM IL LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Marshfield LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE		REEP-SS Marshfield LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Vallejo LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 353 Sacramento LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							REEP-Royal 353 Sacramento JV LLC	DE	NIA	REEP-OFC 353 Sacramento LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Reno LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B4 OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC)	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance Company	Ownership	53.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	47.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV Owner CA LLC	DE	NIA	REEP-OFC 260 Sheridan JV CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							REEP-NYL JAG ACQUISITION CO MEMBER LLC	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Fairview Capital Partners,LLC	DE	NIA	New York Life Insurance Company	Other	49.000	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance Company	Ownership	79.200	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance and Annuity Corporation	Ownership	19.800	New York Life Insurance Company	NO	
							USB NMTC FUND 2023-6, LLC	DE	NIA	AC 2023 NMTC Investor, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIAC RLP II, LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							Development Funding Backed Pass-Through Trust Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	11.750	New York Life Insurance Company	NO	
							NYLIC RLP II, LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Phalanx Mortgage Opportunities Trust	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Phalanx Mortgage Opportunities Trust Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	85.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	15.000	New York Life Insurance Company	NO	
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF II MF Graces Reserve Member NC LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							Graces Reserve JV LLC	DE	NIA	MSVEF II MF Graces Reserve Member NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							Graces Reserve NC Owner LLC	DE	NIA	Graces Reserve JV LLC	Ownership	99.900	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy JV GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy OH LP	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-CR Gramercy JV LP	DE	NIA	MSVEF-MF Gramercy OH LP	Ownership	75.000	New York Life Insurance Company	NO	
			93-2307803				MSVEF-CR Gramercy Owner GP LLC	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	99.900	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership	0.100	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Estates Limted. Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	19.450	New York Life Insurance Company	NO	
							Max Estates Limted.Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.290	New York Life Insurance Company	NO	
							Max I Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Limted.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Max Estates 128 Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Acreage Builders Private. Limited.	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Astiki Realty Private Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Two Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2215510				MSVEF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RT Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2273403				MSVEF II RT LLC	DE	NIA	MSVEF RT Feeder II LP	Ownership	70.000	New York Life Insurance Company	NO	
			33-2175484				Madison Square Value Enhancement Fund II LP	DE	NIA	MSVEF II RT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							McMorgan Northern California Value Add/Development Fund II, LP (MNCVAD II)	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-BIG SHILOH JC LLC	DE	NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Companies	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			92-2421807				MSSDF REIT II LLC	DE	NIA	Madisson Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFCB Voss San Felipe LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB El Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYL 717 Texas Member LLC	DE	NIA	NYL Investors LLC	Ownership	50.000	New York Life Insurance Company	NO	
							NYL 717 Texas Member LLC	DE	NIA	NYL Investors LLC	Ownership	50.000	New York Life Insurance Company	NO	
			33-4333250				NYL 717 Texas Holdings LLC	DE	NIA	NYL 717 Texas Member LLC	Ownership	37.500	New York Life Insurance Company	NO	
							NYL 717 Texas Holdings LLC	DE	NIA	NYL 717 Texas Member LLC	Ownership	37.500	New York Life Insurance Company	NO	
							MSSIV GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	49.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV-MF Country Place MD LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	0.000	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance Company	Ownership	45.900	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.100	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	39.530	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	60.470	New York Life Insurance Company	NO	
							SC Speedway Hwy 124, LLC	DE		NRL Speedway Venture LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4098304				MSSIV-IND Speedway Phase II JV SC LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	100.000	New York Life Insurance Company	NO	
			33-4399404				SC Speedway Grand National, LLC	DE	NIA	MSSIV-IND Speedway Phase II JV SC LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4122965				MSSIV-IND Speedway Phase II Member SC LLC	DE	NIA	MSSIV-IND Speedway Phase II JV SC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				NYL Investor Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							MADISON-OFC BRICKELL FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISION-IND POWAY CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC	DE	NIA	MADISION-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			87-3125674				MADISON-MF THE MEADOWS WA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-MF THE MEADOWS WA LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-MOB Lee Highway VA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-OFC 5161 CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - SS Kernersville QRS, Inc.	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville GP LLC	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON -LPP Kernersville LP	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-MF Apex Newbury PA LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MOB PEMBROKE PINES FL LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MF Perimeter Gardens GA LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurnace Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Croze JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA LLC	DE		Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MOB PEMBROKE PINES FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
			39-2948083				NYLIM Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
							NYL Investments Europe Limited		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				NYL Investments (International) Ltd.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				NYL Investments (Services) Ltd.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	NIA	NYL Investments (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	NIA	NYL Investments (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	JPN	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Emerging Markets Debt Portfolio	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MacKay Municipal Managers Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MacKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MacKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MacKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MacKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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			38-4019880		0001700102		MacKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MacKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MacKay Municipal Short Term Opportunities Fund LP	DE	NIA	MacKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Board of Directors	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		New York Life Insurnace Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.640	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.360	New York Life Insurance Company	NO	
			27-3064248				MacKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	DE	NIA	MacKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	MacKay Shields LLC	Ownership	0.070	New York Life Insurance Company	NO	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NIA	MacKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	DE	NIA	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal California Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	MacKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MacKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MacKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MacKay Municipal Managers High Yield Select GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MacKay Municipal High Yield Select Fund LP	DE	NIA	MacKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal High Income Opportunities Fund LP	DE	NIA	MacKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	0.050	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.950	New York Life Insurance Company	NO	
			92-3561816				MacKay Shields Series Fund Managing Member LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MacKay Shields Series Fund	DE	NIA	MacKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3559458				Securitized Credit Opportunities Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	3.560	New York Life Insurance Company	NO	
			92-3559459				Securitized Credit Opportunities Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	96.440	New York Life Insurance Company	NO	
			99-5102668				High Yield Corporate Bond Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	0.000	New York Life Insurance Company	NO	
			99-5102669				High Yield Corporate Bond Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			92-3540205				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MC KB Fund III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Nighthawk Fund	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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
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							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Partners Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Parners Canada III GenPar, Inc .	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Parners Canada IV GenPar Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker F LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker I LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolvence Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment Fund, LP	DE	NIA	Apogem Cardinal Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ARAF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Real Assets Fund IV, LP	DE	NIA	ARAF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII, LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII Coinvestments LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII , LP	CYM	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO Apogem Private Markets LP	DE	NIA	BFO GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAPM GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets LP	DE	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCPEF VI Carry, LLC	DE	NIA	PASCPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI, LP	CYM	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII, LP	CYM	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NIA	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		Private Advisors Small Company Private Equity Fund VIII, LP	CYM	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Apogem Private Equity Fund X	CYM	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-2155868				APEF XI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund XI (Cayman), LP	CYM	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-2217155				Apogem Private Equity Fund XI, LP	DE	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Multi-Asset, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Directs, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ABC Burgers LLC	DE	NIA	Private Advisors Secondary Fund V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI, LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RLP Fund GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	New York Life Insurance Company	Ownership	30.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
			88-2116464				RidgeLake Co-Investment Partners, LP (RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Gemini LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Navigator LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sigma LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		Employees	Ownership	49.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							RLP Profit Share (OAPC), LLC	DE		Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Ex-Employees (3 Non-Managing Memebers)	Ownership	98.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Apogem	Ownership	2.000	New York Life Insurance Company	NO	
							NYLCAP Holdings	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investments Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
							NYLI CBRE Real Assets ETF	DE	NIA	New York Life Investment Management LLC	Ownership	85.000	New York Life Insurance Company	NO	
							NYLI MacKay Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	93.070	New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	15.400	New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.600	New York Life Insurance Company	NO	
							NYLI MacKay High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	98.000	New York Life Insurance Company	NO	
							NYLI Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	78.100	New York Life Insurance Company	NO	
							NYLI Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	20.200	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	77.500	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.700	New York Life Insurance Company	NO	
							NYLI MacKay Muni Short Duration ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	88.890	New York Life Insurance Company	NO	
							NYLI MacKay Muni Allocation ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.800	New York Life Insurance Company	NO	
							New York Life Investments ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
							NYLI 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	53.620	New York Life Insurance Company	NO	
							NYLI Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.810	New York Life Insurance Company	NO	
							NYLI FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	8.970	New York Life Insurance Company	NO	
							NYLI Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.800	New York Life Insurance Company	NO	
							NYLI Healthy Hearts ETF	DE	NIA	New York Life Investment Management LLC	Ownership	66.150	New York Life Insurance Company	NO	
							NYLI CRBE NexGen Real Estate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	56.520	New York Life Insurance Company		
							NYLI Candriam International Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	79.400	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	96.200	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	85.300	New York Life Insurance Company	NO	
							NYLI U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.900	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management S.?.r.l.	LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia Italy Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Spain Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Netherlands Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Germany Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia France	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia IV Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities VI SCS S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia VI Topco S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Asset Management	FRA	NIA	Kartesia Master GP	Ownership	51.000	New York Life Insurance Company	NO	
							FIAM HLD SAS	FRA	NIA	Flexam Invest Asset Management	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest France Management SAS	FRA	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund II SLP	FRA	NIA	Flexam Invest France Management SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Lux Management S.?.r.l.	LUX	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	LUX	NIA	Flexam Invest Lux Management S.?.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Operations S.?.r.l.	LUX	NIA	Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Candriam Luxembourg (CANLUX)	LUX	NIA	Candriam Group	Ownership	64.000	New York Life Insurance Company	NO	
							Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam UK Establishment	GBR	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Germany Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam US Branch	US	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Spain Branch	ESP	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Netherlands Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam MENA Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Nordic Branch	SWE	NIA	Candriam Luxemborug	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.120	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Tristan Real Estate Fund (RAIF)	LUX	NIA	Candriam GP	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP PA	LUX	NIA	Candriam Luxemborug	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Private Assets	LUX	NIA	Candriam GP PA	Ownership	100.000	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX	NIA	Candriam Luxembourg	Ownership	66.700	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX	NIA	Apogem Capital LLC	Ownership	33.300	New York Life Insurance Company	NO	
							Andera Partners	FRA	NIA	ATA Holdco Luxembourg S.?.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion 3 S.L.P.	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA EXPANSION 4 S.L.P	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Smart Infra GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 1 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 2 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA REMPLOI S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							Terra Nea 1 GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							TERRA NEA 1 SLP	FRA	NIA	Terra Nea 1 GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA MIDCAP 5 S.L.P.	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap 6 S.L.P.S	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Acto V GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ACTO V S.L.P.	FRA	NIA	Acto V GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ACI II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage III S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI I, SCA SICAV-FIAR	LUX	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Rio Holding Secondary	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Partners España SL	ESP	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							IZNES SAS	LUX	NIA	Candriam Luxemborug	Ownership	2.000	New York Life Insurance Company	NO	
							Belfius Investment Partners	LUX	NIA	Candriam Luxemborug	Ownership	0.010	New York Life Insurance Company	NO	
							S.W.I.F.T. SCRL	LUX	NIA	Candriam Luxemborug	Ownership	0.020	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	11.510	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	

SCHEDULE Y

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							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.001	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	3.000	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro High Yield	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds US Corporate	LUX	NIA	Cordius CIG	Ownership	0.000	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.200	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Australia	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L EMU	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	95.850	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Europe Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Innovation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L European Autonomy	LUX	NIA	Cordius CIG	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Equities L Global Income		NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L Japan Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities Merger Arbitrage		NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L US Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L World Edge		NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L World Edge		NIA	New York Life Insurance and Annuity Corporation	Ownership	61.440	New York Life Insurance Company	NO	
							Candriam Fund Sustainable Euro Corporate Bonds Fossil Free	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Alternative Multi-Strategies	LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.150	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam M	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	

SCHEDULE Y

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							Candriam Money Market	LUX	NIA	Cordius CIG	Other	0.320	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.150	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.560	New York Life Insurance Company	NO	
							Candriam Money Market USD Sustainable	LUX	NIA	Candriam Money Market	Other	0.010	New York Life Insurance Company	NO	
							Candriam Private Assets	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.740	New York Life Insurance Company	NO	
							Candriam Private Assets Kartesia Credit	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.740	New York Life Insurance Company	NO	
							Canrdriam Risk Arbitrage	FRA	NIA	Cordius CIG	Ownership	9.030	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global High Yield	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.890	New York Life Insurance Company	NO	
							Candriam Sustainable Defensive Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Children	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity US	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Water	LUX	NIA	Cordius CIG	Ownership	90.070	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	LUX	NIA	Cordius CIG	Ownership	12.670	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	LUX	NIA	Cleome Index	Ownership	0.140	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.150	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	27.510	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	50.190	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	12.290	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.200	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Small Cap	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	98.170	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Small Cap	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							NYL GF US High Yield Corporate Bonds	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	13.750	New York Life Insurance Company	NO	
							NYL GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.300	New York Life Insurance Company	NO	
							Paricor	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Paricor Patrimonium	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.444	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.450	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.530	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.230	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	2.270	New York Life Insurance Company	NO	
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder (GP) Limited		NIA	'Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder LP		NIA	EPISO 3 Feeder (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	Tristan Equity Partners LP	Ownership	20.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment (GP) Limited			Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investments LP		NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment (GP) Limited		NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP		NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Co-investment LLP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 1 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							OPPCI CCP IV France Investments	FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sar l	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Caeser Holding Sarl	GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	ITA	NIA	EPISO 4 Caeser Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 1 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							OPPCI EPISO 4 France Investments	FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Switch Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	NOR	NIA	EPISO 4 Switch Holding S.a.r.l.	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 4 Pilgrim Holding S.a.r.l	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TP Property S.a.r.l.	LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property Developments (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	New York Life Insurance Company	NO	
							EPISO 4 Lynx S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Marketing S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP		NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	GBR	NIA	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.á.r.l.	LUX	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP		NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							EPISO 5 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Sterling Square Holdings S.a.r.l.	LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E6 France Investments FPS-SICAV	FRA	NIA	European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	Ownership	90.790	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Pegasus Holding Limited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Pegasus Investment Partners LLP (fka Pegasus Affordable Housing LLP)	GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	97.500	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Limited	GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Investment Ltd.	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing 2 Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Rented Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Lmited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall LP	GBR	NIA	EPISO 6 Waterfall Top Holdings Lmited	Ownership	64.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	GBR	NIA	EPISO 6 Waterfall LP	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall PropCo Limited	GBR	NIA	Waterfall HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Bury South Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	39.000	New York Life Insurance Company	NO	
							Crossway Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	16.000	New York Life Insurance Company	NO	
							Turbine Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	21.000	New York Life Insurance Company	NO	
							EPISO 6 Phoenix JV LLP	GBR	NIA	EPISO 6 UK Portfolio GP Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Phoenix Core Holdco Limited	GBR	NIA	EPISO 6 Phoenix JV LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Core Propco Limited	GBR	NIA	Phoenix Core Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Cody TP Management Company Limited	GBR	NIA	Phoenix Core Propco Limited (UK) - GP Guarantor	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	99.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	Third Party	Ownership	1.000	New York Life Insurance Company	NO	
							Phoenix DevCo S.a.r.l.		NIA	Phoenix Development Holding S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Macbeth 4 SRL	BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	85.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Emerald Holdings S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig West Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Platinum HIding S.a.r.l	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Frankurt Wohnland GmbH		NIA	EPISO 6 Platinum HIding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 MB Holding S.a.r.l	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							MB Property 1 S.a.r.l	LUX	NIA	EPISO 6 MB Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico GP S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico SCSp	LUX	NIA	Hella Acquico GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main Holding S.a.r.l.	LUX	NIA	Hella Holding S.a.r.l.	Ownership	96.000	New York Life Insurance Company	NO	
							H Main 1 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 2 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 3 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 4 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 5 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 6 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 7 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Nexus Holding S.á.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Aventos Eta Investment GmbH		NIA	EPISO 6 Nexus Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Nexus MidCo S.á.r.l.	LUX	NIA	EPISO 6 Nexus Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor GP S.á.r.l	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor JV SCSp	LUX	NIA	EPISO 6 Manor GP S.á.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor Holding S.á.r.l.	LUX	NIA	EPISO 6 Manor JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Manor Property S.á.r.l.	LUX	NIA	EPISO 6 Manor Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Manor Devco Limited	GBR	NIA	EPISO 6 Manor Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Northface Holding S.á.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 1 S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 2 S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 3 Fixtures S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp		NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited		NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP		NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Hodco Limited		NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited		NIA	EPISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Point A Hotels (Web) Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Point A Hotels Limited	GBR	NIA	Point A Hotels (Web) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Patrizia Hanover (St. Andrew) PUT		NIA	Raag St. Andrew Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited		NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							QMK OBS Limited	IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited		NIA	QMK OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited		NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kesington Hotel Limited		NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	GBR	NIA	Raag Kesington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited		NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited		NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited		NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ragg Kings Cross Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited		NIA	Ragg Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddintgon Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited		NIA	Raag Paddintgon Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	GBR	NIA	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	GBR	NIA	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	GBR	NIA	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment (GP) S.à.r.l .	LUX	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Co-Investment SCSp	LUX	NIA	EPISO 6 Panther Co-Investment (GP) S.à.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger GP Limited	GBR	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger JV LLP	GBR	NIA	EPISO 6 Tiger GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Hotels Limited	GBR	NIA	EPISO 6 Tiger JV LLP	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Limited	GBR	NIA	EPISO 6 Tiger Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Top Holdco Limited	GBR	NIA	easyHotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Mezz Holdco Limited	GBR	NIA	easyHotel Top Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Parent Holdco Limited	GBR	NIA	easyHotel New UK Mezz Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Master Holdco Limited	GBR	NIA	easyHotel New UK Parent Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Limited	GBR	NIA	easyHotel New UK Master Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Italy Holdings S.R.L.	ITA	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France SAS	FRA	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Nice Holdings SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							CGH SAS	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	100.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	CGH SAS	Ownership	99.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	1.000	New York Life Insurance Company	NO	
							easyHotel France Aubervilliers SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Opco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Propco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Propco SAS	FRA	NIA	easyHotel France Marseille Propco SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Fira, S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain S.L.	ESP	NIA	easyHotel Fira, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Holdings S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							TIPS One Alpha PV I Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP		NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP SPAIN, SL	ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Management Company S.à.r.l.	LUX	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	LUX	NIA	EPISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	81.140	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	23.440	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	28.370	New York Life Insurance Company	NO	
							Ausbil CORE Global Listed Infrastructure Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.910	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
				3663273			Huntsville NYL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI II LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS II AND III JV LLC	DE	NIA	REEP-IND ROMULUS MI II LLC	Ownership	75.220	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							REEP-NPD Romulus II AND III JV B4 OWNER LLC	DE	NIA	REEP-NPD ROMULUS II AND III JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC)	DE	NIA	REEP-NPD ROMULUS II AND III JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
66915	13-5582869	New York Life Insurance Company (Parent)	902,528,887	325,000,000			(1,530,662,263)			(4,280,692,655)	(4,583,826,031)	
91596	13-3044743	New York Life Insurance and Annuity Corporation	131,264,270				1,075,349,014	(11,000,000)		(3,332,434,948)	(2,136,821,664)	616,049,613
	13-4199614	New York Life Enterprises LLC	(157,000,000)				26,288,675				(130,711,325)	
81353	52-1530175	NYLIFE Insurance Company of Arizona		75,000,000			113,816,683				188,816,683	
	52-2206685	New York Life Investment Management Holdings LLC	(413,722,039)				93,133,623			600,000,000	279,411,584	
	13-4081725	NYLIFE LLC	(35,000,000)				1,687,197			346,255,455	312,942,652	
	46-4293486	NYL Investors LLC	(225,000,000)				79,871,193				(145,128,807)	
	36-4715120	Madison Capital Funding LLC	(200,000,000)							6,667,108,095	6,467,108,095	
65498	23-1503749	Life Insurance Company of North America	24,928,882	(400,000,000)			140,461,522	11,000,000		(235,947)	(223,845,543)	(616,049,613)
64548	13-2556568	New York Life Group Insurance Company of NY	(28,000,000)				54,356				(27,945,644)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control/ Affiliation of Column 5 Over Column 6 (Yes/No)
New York Life Insurance Company	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance and Annuity Corporation	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance Company of Arizona	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
Life Insurance Company of North America	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Group Insurance Company of NY	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an Actuarial Opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an Audited Financial Report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the Actuarial Opinion on Participating and Non-participating Policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the Actuarial Opinion on Non-guaranteed Elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
15.	Will the Actuarial Opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the Actuarial Opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	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 by March 1?	NO
20.	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 by March 1?	NO
21.	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 by March 1?	NO
22.	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 by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the Actuarial Opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10.
11.
12.
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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

12. Trusteed Surplus Statement [Document Identifier 490]

13. Participating Opinion for Exhibit 5 [Document Identifier 371]

14. Non-Guaranteed Opinion for Exhibit 5 [Document Identifier 370]

15. Actuarial Opinion on X-Factors [Document Identifier 442]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

23. C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]

24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

30. Medicare Part D Coverage Supplement [Document Identifier 365]

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]

39. Credit Insurance Experience Exhibit [Document Identifier 230]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

44. Variable Annuities Supplement [Document Identifier 286]

45. Executive Summary of the PBR Actuarial Report [Document Identifier 457]

46. Life Summary of the PBR Actuarial Report [Document Identifier 458]

47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

OVERFLOW PAGE FOR WRITE-INS

NONE

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 14	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
	1.01 U.S. government obligations	702,421	0.128	702,421		702,421	0.128
	1.02 Other U.S. government obligations		0.000				0.000
	1.03 Non-U.S. sovereign jurisdiction securities	2,199,068	0.402	2,199,068		2,199,068	0.402
	1.04 Municipal bonds – general obligations (direct & guaranteed)		0.000				0.000
	1.05 Municipal bonds – special revenue	2,553,135	0.466	2,553,135		2,553,135	0.466
	1.06 Project finance bonds issued by operating entities	4,601,725	0.841	4,601,723		4,601,723	0.841
	1.07 Corporate bonds	352,594,339	64.403	352,594,341		352,594,341	64.403
	1.08 Mandatory convertible bonds		0.000				0.000
	1.09 Single entity backed obligations	3,521,607	0.643	3,521,606		3,521,606	0.643
	1.10 SVO-Identified bond exchange traded funds – fair value		0.000				0.000
	1.11 SVO-Identified bond exchange traded funds – systematic value		0.000				0.000
	1.12 Bonds issued by funds representing operating entities	25,814,969	4.715	25,814,969		25,814,969	4.715
	1.13 Bank loans - issued		0.000				0.000
	1.14 Bank loans - acquired		0.000				0.000
	1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans		0.000				0.000
	1.16 Certificates of deposit		0.000				0.000
	1.17 Other issuer credit obligations		0.000				0.000
	1.18 Total issuer credit obligations	391,987,264	71.599	391,987,263		391,987,263	71.599
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	52,367,962	9.565	52,367,963		52,367,963	9.565
	2.02 Financial asset-backed securities – not self-liquidating		0.000				0.000
	2.03 Non-financial asset-backed securities	27,590,095	5.039	27,590,097		27,590,097	5.039
	2.04 Total asset-backed securities	79,958,057	14.605	79,958,060		79,958,060	14.605
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
	3.01 Industrial and miscellaneous (unaffiliated)	10,324	0.002	10,324		10,324	0.002
	3.02 Parent, subsidiaries and affiliates		0.000				0.000
	3.03 Total preferred stocks	10,324	0.002	10,324		10,324	0.002
4.	Common stocks (Schedule D, Part 2, Section 2):						
	4.01 Industrial and miscellaneous - publicly traded (unaffiliated)		0.000				0.000
	4.02 Industrial and miscellaneous - other (unaffiliated)		0.000				0.000
	4.03 Parent, subsidiaries and affiliates - publicly traded		0.000				0.000
	4.04 Parent, subsidiaries and affiliates - other		0.000				0.000
	4.05 Mutual funds		0.000				0.000
	4.06 Unit investment trusts		0.000				0.000
	4.07 Closed-end funds		0.000				0.000
	4.08 Exchange traded funds		0.000				0.000
	4.09 Total common stocks						
5.	Mortgage loans (Schedule B):						
	5.01 Farm mortgages		0.000				0.000
	5.02 Residential mortgages		0.000				0.000
	5.03 Commercial mortgages	69,190,374	12.638	69,190,374		69,190,374	12.638
	5.04 Mezzanine real estate loans	1,766,207	0.323	1,766,207		1,766,207	0.323
	5.05 Total valuation allowance		0.000				0.000
	5.06 Total mortgage loans	70,956,581	12.961	70,956,581		70,956,581	12.961
6.	Real estate (Schedule A):						
	6.01 Properties occupied by company		0.000				0.000
	6.02 Properties held for production of income		0.000				0.000
	6.03 Properties held for sale		0.000				0.000
	6.04 Total real estate						
7.	Cash, cash equivalents and short-term investments:						
	7.01 Cash (Schedule E, Part 1)	(14,800,516)	(2.703)	(14,800,516)		(14,800,516)	(2.703)
	7.02 Cash equivalents (Schedule E, Part 2)	18,377,012	3.357	18,377,012		18,377,012	3.357
	7.03 Short-term investments (Schedule DA)		0.000				0.000
	7.04 Total cash, cash equivalents and short-term investments	3,576,496	0.653	3,576,496		3,576,496	0.653
8.	Contract loans		0.000				0.000
9.	Derivatives (Schedule DB)		0.000				0.000
10.	Other invested assets (Schedule BA)	971,427	0.177	971,427		971,427	0.177
11.	Receivables for securities	18,577	0.003	18,577		18,577	0.003
12.	Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)		0.000				0.000
14.	Total invested assets	547,478,726	100.000	547,478,728		547,478,728	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
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 BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		54,581,600
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	21,362,485	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,257,511	22,619,997
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	68,803	
	3.2 Totals, Part 3, Column 11		68,803
4.	Accrual of discount		65,585
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		6,378,846
8.	Deduct amortization of premium and mortgage interest points and commitment fees		558
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		70,956,581
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		70,956,581
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		70,956,581

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			219,435
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,150,675		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	73,118		1,223,793
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	(25,645)		
	5.2 Totals, Part 3, Column 9			(25,645)
6.	Total gain (loss) on disposals, Part 3, Column 19			23,510
7.	Deduct amounts received on disposals, Part 3, Column 16			454,725
8.	Deduct amortization of premium, depreciation and proportional amortization			130
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Totals, Part 1, Column 17			
	9.2 Totals, Part 3, Column 14			
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 15	14,810		
	10.2 Totals, Part 3, Column 11			14,810
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			971,427
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			971,427

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year	481,134,459	413,026,506	68,107,953		
2.	Cost of bonds and stocks acquired, Part 3, Column 6	52,598,596	27,884,815	24,703,781	10,000	
3.	Accrual of discount	642,984	472,264	170,720		XXX
4.	Unrealized valuation increase/(decrease)	324			324	
5.	Total gain (loss) on disposals, Part 4, Column 18	(157,709)	(168,360)	10,651		
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	61,510,520	48,520,785	12,989,735		
7.	Amortization of premium	285,328	240,019	45,309		XXX
8.	Total foreign exchange change in book/adjusted carrying value					
9.	Current year's other-than-temporary impairment recognized	486,142	486,142			
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	18,985	18,985			XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	471,955,649	391,987,264	79,958,061	10,324	
12.	Total nonadmitted amounts					
13.	Statement value at end of current period (Line 11 minus Line 12)	471,955,649	391,987,264	79,958,061	10,324	

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	3,255,555	3,030,308	3,448,766	3,155,000
	2.	Canada	1,999,274	1,996,645	1,994,080	2,000,000
	3.	Other Countries	199,794	179,193	199,640	200,000
	4.	Total	5,454,623	5,206,146	5,642,486	5,355,000
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	326,987,213	319,136,062	326,722,269	331,436,483
	6.	Canada	17,096,921	16,591,823	17,056,327	17,075,000
	7.	Other Countries	42,448,506	41,426,065	42,273,604	42,837,000
	8.	Total	386,532,640	377,153,950	386,052,200	391,348,483
All Other Issuer Credit Obligations (affiliated)	9.	Total				
	10.	Total Issuer Credit Obligations	391,987,263	382,360,096	391,694,686	396,703,483
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	77,304,506	74,568,006	77,078,574	77,873,561
	12.	Canada				
	13.	Other Countries	2,653,554	2,573,640	2,651,113	2,654,920
	14.	Total	79,958,060	77,141,646	79,729,687	80,528,481
Asset-Backed Securities (affiliated)	15.	Total				
	16.	Total Asset-Backed Securities	79,958,060	77,141,646	79,729,687	80,528,481
	17.	Total Bonds	471,945,323	459,501,742	471,424,373	477,231,964
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	10,324	10,324	10,000	
	19.	Canada				
	20.	Other Countries				
	21.	Total	10,324	10,324	10,000	
Parent, Subsidiaries and Affiliates	22.	Total				
	23.	Total Preferred Stocks	10,324	10,324	10,000	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States				
	25.	Canada				
	26.	Other Countries				
	27.	Total				
Parent, Subsidiaries and Affiliates	28.	Total				
	29.	Total Common Stocks				
	30.	Total Stocks	10,324	10,324	10,000	
	31.	Total Bonds and Stocks	471,955,647	459,512,066	471,434,373	

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Government Obligations												
1.1 NAIC 1			702,421			XXX	702,421	0.1	XXX	XXX	702,421	
1.2 NAIC 2						XXX			XXX	XXX		
1.3 NAIC 3						XXX			XXX	XXX		
1.4 NAIC 4						XXX			XXX	XXX		
1.5 NAIC 5						XXX			XXX	XXX		
1.6 NAIC 6						XXX			XXX	XXX		
1.7 Totals			702,421			XXX	702,421	0.1	XXX	XXX	702,421	
2. Other U.S. Government Securities												
2.1 NAIC 1						XXX			XXX	XXX		
2.2 NAIC 2						XXX			XXX	XXX		
2.3 NAIC 3						XXX			XXX	XXX		
2.4 NAIC 4						XXX			XXX	XXX		
2.5 NAIC 5						XXX			XXX	XXX		
2.6 NAIC 6						XXX			XXX	XXX		
2.7 Totals						XXX			XXX	XXX		
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1		1,999,274	199,794			XXX	2,199,068	0.5	XXX	XXX		2,199,068
3.2 NAIC 2						XXX			XXX	XXX		
3.3 NAIC 3						XXX			XXX	XXX		
3.4 NAIC 4						XXX			XXX	XXX		
3.5 NAIC 5						XXX			XXX	XXX		
3.6 NAIC 6						XXX			XXX	XXX		
3.7 Totals		1,999,274	199,794			XXX	2,199,068	0.5	XXX	XXX		2,199,068
4. Municipal Bonds – General Obligations												
4.1 NAIC 1						XXX			XXX	XXX		
4.2 NAIC 2						XXX			XXX	XXX		
4.3 NAIC 3						XXX			XXX	XXX		
4.4 NAIC 4						XXX			XXX	XXX		
4.5 NAIC 5						XXX			XXX	XXX		
4.6 NAIC 6						XXX			XXX	XXX		
4.7 Totals						XXX			XXX	XXX		
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1		1,601,985	951,150			XXX	2,553,135	0.5	XXX	XXX	2,553,135	
5.2 NAIC 2						XXX			XXX	XXX		
5.3 NAIC 3						XXX			XXX	XXX		
5.4 NAIC 4						XXX			XXX	XXX		
5.5 NAIC 5						XXX			XXX	XXX		
5.6 NAIC 6						XXX			XXX	XXX		
5.7 Totals		1,601,985	951,150			XXX	2,553,135	0.5	XXX	XXX	2,553,135	
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	15,462	68,179	203,009	216,619		XXX	503,269	0.1	XXX	XXX		503,269
6.2 NAIC 2	174,060	581,808	997,771	1,926,369	408,519	XXX	4,088,527	0.9	XXX	XXX		4,088,527
6.3 NAIC 3						XXX			XXX	XXX		
6.4 NAIC 4	9,930					XXX	9,930	0.0	XXX	XXX		9,930
6.5 NAIC 5						XXX			XXX	XXX		
6.6 NAIC 6						XXX			XXX	XXX		
6.7 Totals	199,452	649,987	1,200,780	2,142,988	408,519	XXX	4,601,726	1.0	XXX	XXX		4,601,726

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1						XXX			XXX	XXX		
7.2 NAIC 2						XXX			XXX	XXX		
7.3 NAIC 3						XXX			XXX	XXX		
7.4 NAIC 4						XXX			XXX	XXX		
7.5 NAIC 5						XXX			XXX	XXX		
7.6 NAIC 6						XXX			XXX	XXX		
7.7 Totals						XXX			XXX	XXX		
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	4,788,462	61,455,522	47,042,992	1,982,922	14,670,753	XXX	129,940,651	27.5	XXX	XXX	81,685,961	48,254,690
8.2 NAIC 2	15,036,860	102,392,245	64,956,043	4,170,692	4,976,219	XXX	191,532,059	40.6	XXX	XXX	131,392,082	60,139,977
8.3 NAIC 3	3,813,294	14,598,533	4,707,429			XXX	23,119,256	4.9	XXX	XXX	3,464,765	19,654,491
8.4 NAIC 4	530,622	4,855,836	784,165			XXX	6,170,623	1.3	XXX	XXX	720,521	5,450,102
8.5 NAIC 5	180,505	1,384,035	267,214			XXX	1,831,754	0.4	XXX	XXX	118,770	1,712,984
8.6 NAIC 6						XXX			XXX	XXX		
8.7 Totals	24,349,743	184,686,171	117,757,843	6,153,614	19,646,972	XXX	352,594,343	74.7	XXX	XXX	217,382,099	135,212,244
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1						XXX			XXX	XXX		
9.2 NAIC 2						XXX			XXX	XXX		
9.3 NAIC 3						XXX			XXX	XXX		
9.4 NAIC 4						XXX			XXX	XXX		
9.5 NAIC 5						XXX			XXX	XXX		
9.6 NAIC 6						XXX			XXX	XXX		
9.7 Totals						XXX			XXX	XXX		
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1			500,000		500,000	XXX	1,000,000	0.2	XXX	XXX		1,000,000
12.2 NAIC 2	110,430	540,503	624,673			XXX	1,275,606	0.3	XXX	XXX		1,275,606
12.3 NAIC 3		1,246,000				XXX	1,246,000	0.3	XXX	XXX		1,246,000
12.4 NAIC 4						XXX			XXX	XXX		
12.5 NAIC 5						XXX			XXX	XXX		
12.6 NAIC 6						XXX			XXX	XXX		
12.7 Totals	110,430	1,786,503	1,124,673		500,000	XXX	3,521,606	0.7	XXX	XXX		3,521,606

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1						XXX			XXX	XXX		
13.2 NAIC 2						XXX			XXX	XXX		
13.3 NAIC 3						XXX			XXX	XXX		
13.4 NAIC 4						XXX			XXX	XXX		
13.5 NAIC 5						XXX			XXX	XXX		
13.6 NAIC 6						XXX			XXX	XXX		
13.7 Totals						XXX			XXX	XXX		
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	1,995,611	2,999,118	6,148,208		39,010	XXX	11,181,947	2.4	XXX	XXX	5,781,948	5,399,999
16.2 NAIC 2		5,549,787	6,787,929	800,000		XXX	13,137,716	2.8	XXX	XXX	5,437,716	7,700,000
16.3 NAIC 3	320,000	560,005	363,712			XXX	1,243,717	0.3	XXX	XXX	450,000	793,717
16.4 NAIC 4	80,081	140,000				XXX	220,081	0.0	XXX	XXX		220,081
16.5 NAIC 5			31,508			XXX	31,508	0.0	XXX	XXX	31,508	
16.6 NAIC 6						XXX			XXX	XXX		
16.7 Totals	2,395,692	9,248,910	13,331,357	800,000	39,010	XXX	25,814,969	5.5	XXX	XXX	11,701,172	14,113,797
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1						XXX			XXX	XXX		
17.2 NAIC 2						XXX			XXX	XXX		
17.3 NAIC 3						XXX			XXX	XXX		
17.4 NAIC 4						XXX			XXX	XXX		
17.5 NAIC 5						XXX			XXX	XXX		
17.6 NAIC 6						XXX			XXX	XXX		
17.7 Totals						XXX			XXX	XXX		
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1						XXX			XXX	XXX		
18.2 NAIC 2						XXX			XXX	XXX		
18.3 NAIC 3						XXX			XXX	XXX		
18.4 NAIC 4						XXX			XXX	XXX		
18.5 NAIC 5						XXX			XXX	XXX		
18.6 NAIC 6						XXX			XXX	XXX		
18.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1						XXX			XXX	XXX		
19.2 NAIC 2						XXX			XXX	XXX		
19.3 NAIC 3						XXX			XXX	XXX		
19.4 NAIC 4						XXX			XXX	XXX		
19.5 NAIC 5						XXX			XXX	XXX		
19.6 NAIC 6						XXX			XXX	XXX		
19.7 Totals						XXX			XXX	XXX		
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1						XXX			XXX	XXX		
20.2 NAIC 2						XXX			XXX	XXX		
20.3 NAIC 3						XXX			XXX	XXX		
20.4 NAIC 4						XXX			XXX	XXX		
20.5 NAIC 5						XXX			XXX	XXX		
20.6 NAIC 6						XXX			XXX	XXX		
20.7 Totals						XXX			XXX	XXX		
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1						XXX			XXX	XXX		
21.2 NAIC 2						XXX			XXX	XXX		
21.3 NAIC 3						XXX			XXX	XXX		
21.4 NAIC 4						XXX			XXX	XXX		
21.5 NAIC 5						XXX			XXX	XXX		
21.6 NAIC 6						XXX			XXX	XXX		
21.7 Totals						XXX			XXX	XXX		
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1						XXX			XXX	XXX		
22.2 NAIC 2						XXX			XXX	XXX		
22.3 NAIC 3						XXX			XXX	XXX		
22.4 NAIC 4						XXX			XXX	XXX		
22.5 NAIC 5						XXX			XXX	XXX		
22.6 NAIC 6						XXX			XXX	XXX		
22.7 Totals						XXX			XXX	XXX		
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1						XXX			XXX	XXX		
23.2 NAIC 2						XXX			XXX	XXX		
23.3 NAIC 3						XXX			XXX	XXX		
23.4 NAIC 4						XXX			XXX	XXX		
23.5 NAIC 5						XXX			XXX	XXX		
23.6 NAIC 6						XXX			XXX	XXX		
23.7 Totals						XXX			XXX	XXX		
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1						XXX			XXX	XXX		
24.2 NAIC 2						XXX			XXX	XXX		
24.3 NAIC 3						XXX			XXX	XXX		
24.4 NAIC 4						XXX			XXX	XXX		
24.5 NAIC 5						XXX			XXX	XXX		
24.6 NAIC 6						XXX			XXX	XXX		
24.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1						XXX			XXX	XXX		
25.2 NAIC 2						XXX			XXX	XXX		
25.3 NAIC 3						XXX			XXX	XXX		
25.4 NAIC 4						XXX			XXX	XXX		
25.5 NAIC 5						XXX			XXX	XXX		
25.6 NAIC 6						XXX			XXX	XXX		
25.7 Totals						XXX			XXX	XXX		
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1						XXX			XXX	XXX		
26.2 NAIC 2						XXX			XXX	XXX		
26.3 NAIC 3						XXX			XXX	XXX		
26.4 NAIC 4						XXX			XXX	XXX		
26.5 NAIC 5						XXX			XXX	XXX		
26.6 NAIC 6						XXX			XXX	XXX		
26.7 Totals						XXX			XXX	XXX		
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1						XXX			XXX	XXX		
27.2 NAIC 2						XXX			XXX	XXX		
27.3 NAIC 3						XXX			XXX	XXX		
27.4 NAIC 4						XXX			XXX	XXX		
27.5 NAIC 5						XXX			XXX	XXX		
27.6 NAIC 6						XXX			XXX	XXX		
27.7 Totals						XXX			XXX	XXX		
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1						XXX			XXX	XXX		
28.2 NAIC 2						XXX			XXX	XXX		
28.3 NAIC 3						XXX			XXX	XXX		
28.4 NAIC 4						XXX			XXX	XXX		
28.5 NAIC 5						XXX			XXX	XXX		
28.6 NAIC 6						XXX			XXX	XXX		
28.7 Totals						XXX			XXX	XXX		
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1						XXX			XXX	XXX		
29.2 NAIC 2						XXX			XXX	XXX		
29.3 NAIC 3						XXX			XXX	XXX		
29.4 NAIC 4						XXX			XXX	XXX		
29.5 NAIC 5						XXX			XXX	XXX		
29.6 NAIC 6						XXX			XXX	XXX		
29.7 Totals						XXX			XXX	XXX		
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1						XXX			XXX	XXX		
30.2 NAIC 2						XXX			XXX	XXX		
30.3 NAIC 3						XXX			XXX	XXX		
30.4 NAIC 4						XXX			XXX	XXX		
30.5 NAIC 5						XXX			XXX	XXX		
30.6 NAIC 6						XXX			XXX	XXX		
30.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1						XXX			XXX	XXX		
31.2 NAIC 2						XXX			XXX	XXX		
31.3 NAIC 3						XXX			XXX	XXX		
31.4 NAIC 4						XXX			XXX	XXX		
31.5 NAIC 5						XXX			XXX	XXX		
31.6 NAIC 6						XXX			XXX	XXX		
31.7 Totals						XXX			XXX	XXX		
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	3,318,144	10,161,851	1,359,161	1,906,884	526,444	XXX	17,272,484	3.7	XXX	XXX		17,272,484
32.2 NAIC 2						XXX			XXX	XXX		
32.3 NAIC 3						XXX			XXX	XXX		
32.4 NAIC 4						XXX			XXX	XXX		
32.5 NAIC 5						XXX			XXX	XXX		
32.6 NAIC 6						XXX			XXX	XXX		
32.7 Totals	3,318,144	10,161,851	1,359,161	1,906,884	526,444	XXX	17,272,484	3.7	XXX	XXX		17,272,484
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1						XXX			XXX	XXX		
33.2 NAIC 2						XXX			XXX	XXX		
33.3 NAIC 3						XXX			XXX	XXX		
33.4 NAIC 4						XXX			XXX	XXX		
33.5 NAIC 5						XXX			XXX	XXX		
33.6 NAIC 6						XXX			XXX	XXX		
33.7 Totals						XXX			XXX	XXX		
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	3,595,948	1,096,714	17,900,737	92,694		XXX	22,686,093	4.8	XXX	XXX	15,492,207	7,193,886
34.2 NAIC 2						XXX			XXX	XXX		
34.3 NAIC 3						XXX			XXX	XXX		
34.4 NAIC 4						XXX			XXX	XXX		
34.5 NAIC 5						XXX			XXX	XXX		
34.6 NAIC 6						XXX			XXX	XXX		
34.7 Totals	3,595,948	1,096,714	17,900,737	92,694		XXX	22,686,093	4.8	XXX	XXX	15,492,207	7,193,886
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1						XXX			XXX	XXX		
35.2 NAIC 2						XXX			XXX	XXX		
35.3 NAIC 3						XXX			XXX	XXX		
35.4 NAIC 4						XXX			XXX	XXX		
35.5 NAIC 5						XXX			XXX	XXX		
35.6 NAIC 6						XXX			XXX	XXX		
35.7 Totals						XXX			XXX	XXX		
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	560,461	1,751,073	764,992			XXX	3,076,526	0.7	XXX	XXX		3,076,526
36.2 NAIC 2	91,771	61,898				XXX	153,669	0.0	XXX	XXX		153,669
36.3 NAIC 3						XXX			XXX	XXX		
36.4 NAIC 4						XXX			XXX	XXX		
36.5 NAIC 5						XXX			XXX	XXX		
36.6 NAIC 6						XXX			XXX	XXX		
36.7 Totals	652,232	1,812,971	764,992			XXX	3,230,195	0.7	XXX	XXX		3,230,195

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1						XXX			XXX	XXX		
37.2 NAIC 2						XXX			XXX	XXX		
37.3 NAIC 3						XXX			XXX	XXX		
37.4 NAIC 4						XXX			XXX	XXX		
37.5 NAIC 5						XXX			XXX	XXX		
37.6 NAIC 6						XXX			XXX	XXX		
37.7 Totals						XXX			XXX	XXX		
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	785,480	5,356,458	1,525,768	408,665	616,542	XXX	8,692,913	1.8	XXX	XXX		8,692,913
38.2 NAIC 2	45,461	183,514	130,008	13,053		XXX	372,036	0.1	XXX	XXX		372,036
38.3 NAIC 3			71,629			XXX	71,629	0.0	XXX	XXX		71,629
38.4 NAIC 4			42,614			XXX	42,614	0.0	XXX	XXX		42,614
38.5 NAIC 5						XXX			XXX	XXX		
38.6 NAIC 6						XXX			XXX	XXX		
38.7 Totals	830,941	5,539,972	1,770,019	421,718	616,542	XXX	9,179,192	1.9	XXX	XXX		9,179,192
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1						XXX			XXX	XXX		
39.2 NAIC 2						XXX			XXX	XXX		
39.3 NAIC 3						XXX			XXX	XXX		
39.4 NAIC 4						XXX			XXX	XXX		
39.5 NAIC 5						XXX			XXX	XXX		
39.6 NAIC 6						XXX			XXX	XXX		
39.7 Totals						XXX			XXX	XXX		
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1						XXX			XXX	XXX		
40.2 NAIC 2						XXX			XXX	XXX		
40.3 NAIC 3						XXX			XXX	XXX		
40.4 NAIC 4						XXX			XXX	XXX		
40.5 NAIC 5						XXX			XXX	XXX		
40.6 NAIC 6						XXX			XXX	XXX		
40.7 Totals						XXX			XXX	XXX		
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1						XXX			XXX	XXX		
41.2 NAIC 2						XXX			XXX	XXX		
41.3 NAIC 3						XXX			XXX	XXX		
41.4 NAIC 4						XXX			XXX	XXX		
41.5 NAIC 5						XXX			XXX	XXX		
41.6 NAIC 6						XXX			XXX	XXX		
41.7 Totals						XXX			XXX	XXX		
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1						XXX			XXX	XXX		
42.2 NAIC 2						XXX			XXX	XXX		
42.3 NAIC 3						XXX			XXX	XXX		
42.4 NAIC 4						XXX			XXX	XXX		
42.5 NAIC 5						XXX			XXX	XXX		
42.6 NAIC 6						XXX			XXX	XXX		
42.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1						XXX			XXX	XXX		
43.2 NAIC 2						XXX			XXX	XXX		
43.3 NAIC 3						XXX			XXX	XXX		
43.4 NAIC 4						XXX			XXX	XXX		
43.5 NAIC 5						XXX			XXX	XXX		
43.6 NAIC 6						XXX			XXX	XXX		
43.7 Totals						XXX			XXX	XXX		
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	181,599	1,111,361	1,825,058	454,815		XXX	3,572,833	0.8	XXX	XXX		3,572,833
44.2 NAIC 2	2,412	9,309	42,529			XXX	54,250	0.0	XXX	XXX		54,250
44.3 NAIC 3						XXX			XXX	XXX		
44.4 NAIC 4						XXX			XXX	XXX		
44.5 NAIC 5						XXX			XXX	XXX		
44.6 NAIC 6						XXX			XXX	XXX		
44.7 Totals	184,011	1,120,670	1,867,587	454,815		XXX	3,627,083	0.8	XXX	XXX		3,627,083
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1						XXX			XXX	XXX		
45.2 NAIC 2						XXX			XXX	XXX		
45.3 NAIC 3						XXX			XXX	XXX		
45.4 NAIC 4						XXX			XXX	XXX		
45.5 NAIC 5						XXX			XXX	XXX		
45.6 NAIC 6						XXX			XXX	XXX		
45.7 Totals						XXX			XXX	XXX		
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1	40,338	1,442,368	867,471		1,085,124	XXX	3,435,301	0.7	XXX	XXX		3,435,301
46.2 NAIC 2	52,848	3,381,599	2,129,562			XXX	5,564,009	1.2	XXX	XXX		5,564,009
46.3 NAIC 3					111,746	XXX	111,746	0.0	XXX	XXX		111,746
46.4 NAIC 4					26,647	XXX	26,647	0.0	XXX	XXX		26,647
46.5 NAIC 5						XXX			XXX	XXX		
46.6 NAIC 6						XXX			XXX	XXX		
46.7 Totals	93,186	4,823,967	2,997,033		1,223,517	XXX	9,137,703	1.9	XXX	XXX		9,137,703
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1						XXX			XXX	XXX		
47.2 NAIC 2						XXX			XXX	XXX		
47.3 NAIC 3						XXX			XXX	XXX		
47.4 NAIC 4						XXX			XXX	XXX		
47.5 NAIC 5						XXX			XXX	XXX		
47.6 NAIC 6						XXX			XXX	XXX		
47.7 Totals						XXX			XXX	XXX		
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1	2,243,227	10,458,341	985,332	7,102	1,027,000	XXX	14,721,002	3.1	XXX	XXX		14,721,002
48.2 NAIC 2		74,978				XXX	74,978	0.0	XXX	XXX		74,978
48.3 NAIC 3		29,330				XXX	29,330	0.0	XXX	XXX		29,330
48.4 NAIC 4						XXX			XXX	XXX		
48.5 NAIC 5						XXX			XXX	XXX		
48.6 NAIC 6						XXX			XXX	XXX		
48.7 Totals	2,243,227	10,562,649	985,332	7,102	1,027,000	XXX	14,825,310	3.1	XXX	XXX		14,825,310

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1						XXX			XXX	XXX		
49.2 NAIC 2						XXX			XXX	XXX		
49.3 NAIC 3						XXX			XXX	XXX		
49.4 NAIC 4						XXX			XXX	XXX		
49.5 NAIC 5						XXX			XXX	XXX		
49.6 NAIC 6						XXX			XXX	XXX		
49.7 Totals						XXX			XXX	XXX		
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1						XXX			XXX	XXX		
50.2 NAIC 2						XXX			XXX	XXX		
50.3 NAIC 3						XXX			XXX	XXX		
50.4 NAIC 4						XXX			XXX	XXX		
50.5 NAIC 5						XXX			XXX	XXX		
50.6 NAIC 6						XXX			XXX	XXX		
50.7 Totals						XXX			XXX	XXX		
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1						XXX			XXX	XXX		
51.2 NAIC 2						XXX			XXX	XXX		
51.3 NAIC 3						XXX			XXX	XXX		
51.4 NAIC 4						XXX			XXX	XXX		
51.5 NAIC 5						XXX			XXX	XXX		
51.6 NAIC 6						XXX			XXX	XXX		
51.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 17,524,732	99,502,244	80,976,093	5,069,701	18,464,873		221,537,643	46.9	XXX	XXX	106,215,672	115,321,971
52.2 NAIC 2	(d) 15,513,842	112,775,641	75,668,515	6,910,114	5,384,738		216,252,850	45.8	XXX	XXX	136,829,798	79,423,052
52.3 NAIC 3	(d) 4,133,294	16,433,868	5,142,770		111,746		25,821,678	5.5	XXX	XXX	3,914,765	21,906,913
52.4 NAIC 4	(d) 620,633	4,995,836	826,779		26,647		6,469,895	1.4	XXX	XXX	720,521	5,749,374
52.5 NAIC 5	(d) 180,505	1,384,035	298,722				(c) 1,863,262	0.4	XXX	XXX	150,278	1,712,984
52.6 NAIC 6	(d)						(c)		XXX	XXX		
52.7 Totals	37,973,006	235,091,624	162,912,879	11,979,815	23,988,004		(b) 471,945,328	100.0	XXX	XXX	247,831,034	224,114,294
52.8 Line 52.7 as a % of Col. 7	8.0	49.8	34.5	2.5	5.1		100.0	XXX	XXX	XXX	52.5	47.5
53. Total Bonds Prior Year												
53.1 NAIC 1	6,599,830	72,164,772	113,265,884	5,819,744	16,658,311		XXX	XXX	214,508,541	44.6	107,191,597	107,316,944
53.2 NAIC 2	2,357,880	106,888,958	108,457,177	6,439,211	6,602,617		XXX	XXX	230,745,843	48.0	151,366,641	79,379,202
53.3 NAIC 3	3,637,344	14,953,335	6,385,532				XXX	XXX	24,976,211	5.2	4,065,780	20,910,431
53.4 NAIC 4	250,462	7,315,585	1,791,675				XXX	XXX	9,357,722	1.9	1,690,224	7,667,498
53.5 NAIC 5		1,404,861	141,254				XXX	XXX	(c) 1,546,115	0.3	331,508	1,214,607
53.6 NAIC 6							XXX	XXX	(c)			
53.7 Totals	12,845,516	202,727,511	230,041,522	12,258,955	23,260,928		XXX	XXX	(b) 481,134,432	100.0	264,645,750	216,488,682
53.8 Line 53.7 as a % of Col. 9	2.7	42.1	47.8	2.5	4.8		XXX	XXX	100.0	XXX	55.0	45.0
54. Total Publicly Traded Bonds												
54.1 NAIC 1	3,054,880	40,548,215	49,009,758	168,785	13,434,033		106,215,671	22.5	XXX	XXX	106,215,671	XXX
54.2 NAIC 2	8,493,267	68,672,537	52,833,965	1,867,675	4,962,354		136,829,798	29.0	XXX	XXX	136,829,798	XXX
54.3 NAIC 3	363,838	2,032,332	1,518,595				3,914,765	0.8	XXX	XXX	3,914,765	XXX
54.4 NAIC 4		700,453	20,068				720,521	0.2	XXX	XXX	720,521	XXX
54.5 NAIC 5		118,770	31,508				150,278	0.0	XXX	XXX	150,278	XXX
54.6 NAIC 6									XXX	XXX		XXX
54.7 Totals	11,911,985	112,072,307	103,413,894	2,036,460	18,396,387		247,831,033	52.5	XXX	XXX	247,831,033	XXX
54.8 Line 54.7 as a % of Col. 7	4.8	45.2	41.7	0.8	7.4		100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	2.5	23.7	21.9	0.4	3.9		52.5	XXX	XXX	XXX	52.5	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	14,469,852	58,954,029	31,966,335	4,900,916	5,030,840		115,321,972	24.4	XXX	XXX	XXX	115,321,972
55.2 NAIC 2	7,020,575	44,103,104	22,834,550	5,042,439	422,384		79,423,052	16.8	XXX	XXX	XXX	79,423,052
55.3 NAIC 3	3,769,456	14,401,536	3,624,175		111,746		21,906,913	4.6	XXX	XXX	XXX	21,906,913
55.4 NAIC 4	620,633	4,295,383	806,711		26,647		5,749,374	1.2	XXX	XXX	XXX	5,749,374
55.5 NAIC 5	180,505	1,265,265	267,214				1,712,984	0.4	XXX	XXX	XXX	1,712,984
55.6 NAIC 6									XXX	XXX	XXX	
55.7 Totals	26,061,021	123,019,317	59,498,985	9,943,355	5,591,617		224,114,295	47.5	XXX	XXX	XXX	224,114,295
55.8 Line 55.7 as a % of Col. 7	11.6	54.9	26.5	4.4	2.5		100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52	5.5	26.1	12.6	2.1	1.2		47.5	XXX	XXX	XXX	XXX	47.5

(a) Includes $ 136,426,657 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 5,340,247 current year of bonds with Z designations and $ 2,100,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ current year, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	18,162,587		18,162,587	
2. Cost of cash equivalents acquired	120,166,577	35,806,336	84,360,241	
3. Accrual of discount	188,274	188,274		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	82	82		
6. Deduct consideration received on disposals	120,140,508	35,994,692	84,145,816	
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)	18,377,012		18,377,012	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	18,377,012		18,377,012	

Schedule A - Part 1 - Real Estate Owned

N O N E

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 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741522		HUNTSVILLE	AL		06/27/2025	6.950	104,903		30				142,800	04/01/2025
3741182		MESA	AZ		10/22/2021	2.600	314,600						594,000	12/31/2024
3741307		PHOENIX	AZ		08/28/2023	8.023	426,264		1,890		23,367		777,219	08/31/2023
3741393		PHOENIX	AZ		07/30/2024	5.460	76,228		285				119,163	07/15/2024
3741572		PHOENIX	AZ		10/10/2025	5.240	34,626		11				58,000	09/12/2025
3741392		TEMPE	AZ		07/30/2024	5.460	73,865		276				115,000	07/15/2024
3741443		TUCSON	AZ		12/10/2024	5.880	55,000						86,600	11/11/2024
3741397		BURBANK	CA		09/27/2024	6.800	196,000						338,477	08/15/2024
3741416		CARLSBAD	CA		11/06/2024	5.440	498,000						924,000	09/14/2024
3741176		CHINO	CA		10/21/2021	2.600	129,530						436,084	12/31/2024
3741371		CHINO	CA		07/10/2024	5.860	285,000						552,600	05/21/2024
3741263		ENCINITAS	CA		07/11/2022	4.480	191,269						377,474	06/30/2025
3741270		ENCINITAS	CA		07/11/2022	4.480	1,635						2,555	06/30/2025
3741418		FONTANA	CA		09/18/2024	5.860	264,000						390,000	08/22/2024
3741573		FONTANA	CA		12/11/2025	5.510	249,750						571,200	10/09/2025
3741189		GRANADA HILLS	CA		12/21/2021	3.130	350,000						599,000	10/01/2024
3741356		LA CANADA FLINTRIDGE	CA		03/22/2024	6.080	109,200						198,000	02/28/2024
3741428		LONGBEACH	CA		11/25/2024	5.360	229,500						441,000	09/20/2024
3741446		LOS ANGELES	CA		12/16/2024	6.620	800,000						1,145,140	10/17/2024
3741442		NORTH HOLLYWOOD	CA		11/25/2024	5.320	61,109		109				92,500	10/23/2024
3741310		ONTARIO	CA		08/22/2023	6.480	1,140,000						2,820,000	05/18/2023
3741532		PALO ALTO	CA		08/08/2025	7.723	134,771		131				234,800	06/03/2025
3741435		RANCHO CUCAMONGA	CA		09/26/2024	5.833	103,631		(558)				265,685	05/06/2024
3741320		RIVERSIDE	CA		09/27/2023	6.350	573,810						1,101,600	08/15/2023
3741425		RIVERSIDE	CA		10/09/2024	6.223	44,716		144				77,400	09/13/2024
3741264		SACRAMENTO	CA		06/02/2022	4.700	380,000						504,000	06/30/2025
3741361		SAN DIEGO	CA		05/30/2024	5.980	80,555						158,498	03/21/2024
3741531		SAN DIEGO	CA		08/27/2025	5.330	1,800,871		891				3,604,720	06/12/2025
3741547		SAN DIEGO	CA		09/24/2025	7.773	170,768		193		1,793		292,785	09/30/2025
3741558		SAN FRANCISCO	CA		09/17/2025	7.123	45,562		22				104,000	08/13/2025
3741219		SAN MATEO	CA		12/07/2021	3.020	580,000						743,000	05/01/2024
3741479		SAN MATEO	CA		03/27/2025	6.170	333,692						551,769	02/26/2025
3741480		UNION CITY	CA		03/27/2025	5.730	103,266		236				162,135	02/28/2025
3741512		COLORADO SPRINGS	CO		06/17/2025	6.030	88,600						129,800	05/07/2025
3741420		DENVER	CO		10/01/2024	5.450	623,700						1,071,000	08/21/2024
3741536		DENVER	CO		08/12/2025	7.173	(2,344)				24		56	08/28/2025
3741537		DENVER	CO		07/22/2025	6.073	155,130		96				333,000	06/23/2025
3741267		GOLDEN	CO		06/21/2022	4.830	280,250						457,000	06/30/2025
3741387		LITTLETON	CO		07/29/2024	5.170	45,738		259				80,334	06/24/2024
3741375		THORNTON	CO		06/24/2024	7.523	44,249		143		2,833		86,037	06/30/2024
3741515		NEW HAVEN	CT		08/05/2025	5.970	290,000		8				501,360	05/20/2025
3741211		WASHINGTON	DC		12/08/2021	2.910	1,884,000						2,320,000	11/01/2023
3741423		WASHINGTON	DC		10/07/2024	6.000	560,000						978,600	07/30/2024
3741456		WASHINGTON	DC		12/18/2024	6.023	141,394		319				228,500	09/26/2024
3741544		ARCADIA	FL		07/15/2025	6.150	82,123		5				172,400	06/28/2025
3741510		BONITA SPRINGS	FL		05/09/2025	5.850	800,000						1,260,000	03/12/2025
3741511		BONITA SPRINGS	FL		05/09/2025	5.828	297,252		252				472,500	03/12/2025
3741401		BRADENTON	FL		09/10/2024	6.100	446,515		818				957,600	05/17/2024
3741325		FORT LAUDERDALE	FL		10/12/2023	7.580	195,818						265,000	12/01/2025
3741326		FORT LAUDERDALE	FL		10/12/2023	7.580	163,838						210,000	12/01/2025
3741396		FORT LAUDERDALE	FL		08/08/2024	7.150	232,017		647				389,437	07/19/2024
3741384		GAINESVILLE	FL		06/27/2024	5.850	150,289		254				242,379	05/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741364		INDIANTOWN	FL		04/18/2024	6.790	121,763		225				245,400	02/01/2024
3741422		LAKELAND	FL		08/30/2024	5.720	288,000						564,300	08/15/2024
3741327		LUTZ	FL		08/30/2023	5.790	263,106		690				482,000	07/07/2023
3741453		MEDLEY	FL		11/26/2024	5.980	90,654		69				167,400	08/26/2024
3741426		MIAMI BEACH	FL		10/29/2024	5.440	301,475						513,000	09/16/2024
3741172		ORLANDO	FL		08/12/2021	3.150	413,980						717,000	10/01/2024
3741226		ORLANDO	FL		12/14/2021	5.837	789,744						966,900	04/01/2025
3741268		PALMETTO	FL		07/15/2022	5.030	317,700						503,000	06/30/2025
3741552		RIVIERA BEACH	FL		09/08/2025	6.450	256,509		366				497,149	03/20/2025
3741368		SANFORD	FL		05/22/2024	5.800	133,042		502				229,500	05/02/2024
3741385		UNION PARK	FL		10/01/2024	6.430	35,100						439,209	06/14/2024
3741449		WINTER PARK	FL		12/18/2024	6.430	468,000						843,200	09/25/2024
3741351		WINTER SPRINGS	FL		02/29/2024	6.420	89,387		168				194,100	11/28/2023
3741212		ATLANTA	GA		12/09/2021	3.130	1,000,000						1,258,000	03/01/2024
3741437		ATLANTA	GA		10/31/2024	5.280	48,000						83,500	09/05/2024
3741448		ATLANTA	GA		11/26/2024	6.840	108,898		196				166,500	08/27/2024
3741514		ATLANTA	GA		08/05/2025	5.970	91,373		3				145,540	05/20/2025
3741434		CHAMBLEE	GA		11/19/2024	5.250	240,000						414,400	09/24/2024
3741208		MARIETTA	GA		11/05/2021	5.887	545,110		881				685,000	06/01/2025
3741412		RINCON	GA		09/26/2024	5.420	396,600						736,900	09/11/2024
3741304		SAVANNAH	GA		06/20/2023	9.050	22,500						38,453	04/08/2023
3741405		HONOLULU	HI		09/23/2024	5.470	411,932		1,587				647,184	08/13/2024
3741444		BLOOMINGDALE	IL		11/22/2024	6.240	67,760						104,900	10/26/2024
3741390		CHICAGO	IL		10/08/2024	6.710	80,200						143,206	09/05/2024
3741408		CHICAGO	IL		11/26/2024	8.000	102,822				4,245		134,780	04/10/2024
3741574		CHICAGO	IL		11/04/2025	5.670	82,468		1				141,800	10/10/2025
3741577		DOWNERS GROVE	IL		12/12/2025	6.285	55,440						101,400	10/13/2025
3741520		ELGIN	IL		06/09/2025	5.990	355,665		21				543,000	05/06/2025
3741451		ELMHURST	IL		01/16/2025	6.150	106,722		29				200,000	11/14/2024
3741561		HUNTLEY	IL		09/23/2025	6.220	251,584		15				386,800	08/14/2025
3741559		PONTOON BEACH	IL		09/15/2025	6.100	82,839		6				129,200	08/21/2025
3741550		CARMEL	IN		09/16/2025	5.600	113,668		10				178,200	08/13/2025
3741216		INDIANAPOLIS	IN		12/20/2021	3.280	204,500						279,000	11/01/2024
3741274		INDIANAPOLIS	IN		08/17/2022	4.930	102,536						151,240	04/01/2025
3741411		INDIANAPOLIS	IN		08/26/2024	9.773	34,517		199				68,756	08/05/2024
3741377		PORTAGE	IN		07/19/2024	6.450	110,000						187,440	06/06/2024
3741433		OLATHE	KS		10/15/2024	5.470	152,000						252,400	09/24/2024
3741370		BALTIMORE	MD		06/21/2024	6.490	231,000						4,530,400	05/22/2025
3741525		BALTIMORE	MD		06/09/2025	6.150	241,779		21				162,900	11/04/2025
3741222		HAGERSTOWN	MD		12/02/2021	5.587	540,000		549				480,000	05/13/2024
3741429		OXON HILL	MD		11/06/2024	5.450	118,229						397,400	04/14/2025
3741521		SPARROWS POINT	MD		06/18/2025	6.340	111,891		3				890,000	07/01/2024
3741555		SPARROWS POINT	MD		08/27/2025	6.340	25,974						255,800	08/06/2024
3741528		BOSTON	MA		07/14/2025	7.500	3,061,176		2,166				180,000	05/29/2025
3741584		BOSTON	MA		11/25/2025	5.573	98,258						40,800	07/29/2025
3741323		APODACA	MEX		07/07/2023	6.226	200,265						1,107,713	06/01/2023
3741439		COL SAN JUAN	MEX		11/12/2024	6.226	61,132						85,585	10/21/2024
3741324		CUAUTITLAN IZCAL	MEX		07/07/2023	6.226	150,020						1,107,713	06/01/2023
3741301		MUNICIPIO DE CUAUTIT	MEX		07/07/2023	6.226	297,715						1,107,713	06/01/2023
3741272		DETROIT	MI		08/25/2022	4.735	690,429						989,000	12/01/2025
3741529		HARPER WOODS	MI		08/01/2025	5.900	1,958,117		77				3,007,200	06/16/2025
3741190		BRIDGETON	MO		10/19/2021	5.637	722,124		533				994,000	08/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741299		KANSAS CITY	MO		06/28/2023	5.750	326,250						548,000	05/17/2023
3741313		LAS VEGAS	NV		08/17/2023	7.773	473,044		2,767		33,139		694,200	08/12/2024
3741430		LAS VEGAS	NV		10/30/2024	5.100	102,300						1,403,829	08/14/2024
3741575		LAS VEGAS	NV		12/18/2025	5.500	140,260						312,800	07/11/2025
3741419		MCCARRAN	NV		10/08/2024	5.610	3,420,000						352,000	07/01/2025
3741438		BRICK	NJ		11/21/2024	5.200	3,226						121,026	06/21/2024
3741300		CRANBURY	NJ		07/24/2023	5.800	353,500						472,000	04/01/2025
3741321		DUNELLEN	NJ		10/10/2023	6.150	485,100						5,852	10/30/2024
3741410		HAMILTON TOWNSHIP	NJ		09/24/2024	5.800	142,000						715,336	05/05/2023
3741556		LIVINGSTON	NJ		09/17/2025	5.840	99,901		1				807,300	08/21/2023
3741210		LOGAN TOWNSHIP	NJ		11/23/2021	2.780	1,330,000						235,370	08/06/2024
3741567		MANALAPAN	NJ		11/18/2025	7.084	(2,090)						157,600	08/08/2025
3741352		SOMERSET	NJ		03/26/2024	6.250	215,399		161				2,558,000	11/19/2024
3741452		WOOLWICH TOWNSHIP	NJ		01/16/2025	6.150	196,256		53				4	11/25/2025
3741454		BROOKLYN	NY		12/17/2024	5.300	921,657		11,678				353,600	02/28/2024
3741526		BROOKLYN	NY		07/10/2025	5.440	1,410,181		392				387,200	11/19/2024
3741539		MT. SINAI	NY		08/21/2025	8.150	42,150		36		964		956,920	08/31/2023
3741214		NEW YORK	NY		12/02/2021	2.990	1,456,000						186,000	09/11/2024
3741318		NEW YORK	NY		08/28/2023	6.430	641,729		2,203				234,000	11/01/2025
3741373		NEW YORK	NY		06/28/2024	6.000	64,807		48				5,586,600	09/05/2024
3741431		NEW YORK	NY		10/24/2024	6.023	198,954		394				1,319,725	11/05/2024
3741436		NEW YORK	NY		11/12/2024	6.950	48,992						2,163,000	04/23/2025
3741523		NEW YORK	NY		06/06/2025	6.070	52,512		47				78,225	08/29/2025
3741524		NEW YORK	NY		06/06/2025	6.070	86,992		78				2,515,193	10/01/2024
3741564		NEW YORK	NY		09/30/2025	7.273	71,810		35				1,013,412	11/01/2025
3741447		SELDEN	NY		11/27/2024	7.870	71,335				927		114,292	05/08/2024
3741175		YAPHANK	NY		08/26/2021	3.200	230,000						344,900	08/02/2024
3741355		YONKERS	NY		03/28/2024	6.300	150,000						85,000	09/17/2024
3741445		CARY	NC		12/20/2024	6.200	382,000						82,310	05/16/2025
3741424		CHARLOTTE	NC		10/22/2024	5.140	826,900		1,531				135,430	05/16/2025
3741548		CHARLOTTE	NC		08/05/2025	6.423	191,838		200		1,445		138,000	08/27/2025
3741276		FAYETTEVILLE	NC		07/08/2022	5.290	231,165						111,127	10/10/2024
3741395		HUNTERSVILLE	NC		08/14/2024	6.310	68,978						456,000	08/01/2024
3741206		MOORESVILLE	NC		11/05/2021	5.887	420,195		696				414,600	02/18/2024
3741441		KENWOOD	OH		12/17/2024	5.280	118,051						235,300	11/01/2024
3741383		VANDALIA	OH		09/06/2024	6.260	125,000						209,750	07/15/2024
3741173		WEST JEFFERSON	OH		08/18/2021	2.600	1,442,323						2,464,416	09/01/2024
3741440		HILLSBORO	OR		12/17/2024	5.190	129,449						263,600	10/17/2024
3741508		MANCHESTER	PA		06/11/2025	5.850	134,400						235,000	05/02/2025
3741407		MIDDLETOWN	PA		08/14/2024	5.350	596,750						1,197,700	07/23/2024
3741551		PHILADELPHIA	PA		09/09/2025	6.323	187,292		212				296,200	05/19/2025
3741329		PLYMOUTH MEETING	PA		09/29/2023	6.530	44,898						71,020	06/29/2023
3741394		WESTFIELD	PA		07/30/2024	5.770	726,000						1,345,320	06/12/2024
3741378		DUNCAN	SC		08/27/2024	6.300	110,855						176,538	07/03/2024
3741180		GREENVILLE	SC		10/20/2021	3.150	345,000						604,000	06/01/2024
3741269		GREENVILLE	SC		06/14/2022	4.560	650,000						845,000	09/01/2025
3741400		GREENVILLE	SC		09/27/2024	8.173	14,400		56		65		24,869	09/30/2024
3741205		MT. PLEASANT	SC		11/05/2021	5.887	672,125		1,086				851,000	06/01/2025
3741478		SUMMERVILLE	SC		04/04/2025	6.410	99,126						184,512	02/27/2025
3741209		ANTIOCH	TN		11/01/2021	5.887	619,102		1,001				841,000	07/01/2025
3741386		KNOXVILLE	TN		07/30/2024	6.270	80,000						137,488	06/23/2024
3741513		MADISON	TN		08/05/2025	5.880	228,407		9				427,040	05/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741207		NASHVILLE	TN		11/05/2021	5.887	479,484		775				606,000	07/01/2025
3741398		NASHVILLE	TN		08/15/2024	5.860	223,240						408,173	07/24/2024
3741389		ALLEN	TX		07/08/2024	6.848	900,405		2,391				1,113,975	02/20/2025
3741165		AUSTIN	TX		08/30/2021	2.450	520,000						752,000	11/05/2024
3741174		AUSTIN	TX		09/01/2021	3.100	208,935						328,000	11/05/2024
3741519		AUSTIN	TX		06/06/2025	5.690	99,909		9				153,600	04/29/2025
3741569		BROOKSHIRE	TX		10/17/2025	5.460	77,024		1				129,700	09/26/2025
3741509		DALLAS	TX		06/10/2025	6.010	121,148		188				232,400	04/08/2025
3741527		DALLAS	TX		06/20/2025	5.830	149,653		28				250,800	06/03/2025
3741534		DALLAS	TX		08/22/2025	6.440	1,819,862		846				2,838,985	04/17/2025
3741535		DALLAS	TX		08/22/2025	6.423	185,018		161				291,262	04/17/2025
3741365		FORT WORTH	TX		05/15/2024	6.130	134,006		177				212,100	04/10/2024
3741554		FORT WORTH	TX		08/25/2025	5.723	109,041		31				172,200	07/24/2025
3741369		GEORGETOWN	TX		06/03/2024	6.123	159,428		353				311,800	04/30/2024
3741413		GRAPEVINE	TX		09/12/2024	5.550	159,500						278,041	08/02/2024
3741414		GRAPEVINE	TX		09/12/2024	5.773	17,036		66				30,279	08/02/2024
3741177		HOUSTON	TX		10/21/2021	2.600	78,850						158,094	10/29/2024
3741220		HOUSTON	TX		12/16/2021	3.220	556,000						734,000	10/29/2024
3741516		HOUSTON	TX		06/17/2025	5.550	178,524		9				328,000	05/21/2025
3741546		HOUSTON	TX		08/01/2025	5.740	55,318		3				92,000	07/10/2025
3741562		HOUSTON	TX		09/05/2025	5.740	20,883		3				35,200	08/20/2025
3741557		IRVING	TX		09/12/2025	5.540	88,914		3				143,200	08/06/2025
3741589		IRVING	TX		12/22/2025	5.834	354,165						573,000	10/15/2025
3741545		LEAGUE CITY	TX		07/28/2025	5.650	83,320		3				134,000	07/18/2025
3741302		PATTISON	TX		07/25/2023	6.100	440,000						1,436,000	05/08/2023
3741388		PFLUGERVILLE	TX		07/30/2024	5.160	82,414		791				144,484	07/03/2024
3741367		PLANO	TX		05/15/2024	6.410	236,734		67				362,700	04/30/2024
3741421		PLANO	TX		09/24/2024	5.750	78,540						119,700	09/05/2024
3741432		ROCKWALL	TX		10/25/2024	5.200	164,000						270,800	09/13/2024
3741402		SAN ANTONIO	TX		08/23/2024	6.000	257,147		97				386,018	08/01/2024
3741415		SAN ANTONIO	TX		09/27/2024	4.960	233,837		893				444,000	09/04/2024
3741379		SEABROOK	TX		08/06/2024	6.400	59,873		57				92,724	03/19/2024
3741583		SHENANDOAH	TX		12/08/2025	5.370	1,393,000						2,338,000	11/05/2025
3741404		WACO	TX		08/29/2024	5.300	300,542		1,976				491,578	07/13/2024
3741406		LEHI	UT		10/01/2024	5.700	332,500						567,000	08/21/2024
3741201		SALT LAKE CITY	UT		10/29/2021	5.437	1,010,000						1,517,853	11/01/2024
3741403		SALT LAKE CITY	UT		10/07/2024	7.950	(2,676)						7	10/15/2024
3741507		SALT LAKE CITY	UT		06/06/2025	6.223	339,807		360				641,364	04/25/2025
3741543		SALT LAKE CITY	UT		08/21/2025	5.890	75,926		2				152,000	07/23/2025
3741305		FREDERICKSBURG	VA		06/21/2023	5.580	152,167						240,000	06/05/2023
3741328		RICHMOND	VA		10/06/2023	6.320	365,766						635,428	08/29/2023
3741417		BELLEVUE	WA		10/29/2024	6.150	300,000						602,400	08/27/2024
3741376		GRAND MOUND	WA		07/24/2024	6.170	564,500						880,213	06/21/2024
3741450		KENT	WA		01/16/2025	6.150	475,979		127				889,600	11/19/2024
3741518		KENT	WA		06/18/2025	5.850	95,108		3				170,800	05/14/2025
3741533		KIRKLAND	WA		08/28/2025	5.973	305,350		122				496,000	06/24/2025
3741391		RENTON	WA		07/30/2024	5.460	73,865		276				125,370	07/15/2024
3741213		SEATTLE	WA		06/10/2022	7.137	601,011		1,926				812,000	06/30/2022
3741517		TACOMA	WA		07/09/2025	5.600	34,410		3				58,600	05/14/2025
0599999. Mortgages in good standing - commercial mortgages-all other							69,190,374		49,217		68,803		117,262,240	XXX
3741455		BROOKLYN	NY		12/17/2024	11.450	191,765		3,161				270,305	11/05/2024
3741530		BROOKLYN	NY		07/10/2025	6.040	940,017		158				1,442,000	04/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest								
3741215		NEW YORK	NY		12/02/2021	4.340	408,000						704,807	10/01/2024
3741319		NEW YORK	NY		08/28/2023	8.730	226,426		782				357,588	11/01/2025
0699999. Mortgages in good standing - mezzanine loans							1,766,207		4,100				2,774,700	XXX
0899999. Total mortgages in good standing							70,956,581		53,317		68,803		120,036,940	XXX
1699999. Total - restructured mortgages														XXX
2499999. Total - mortgages with overdue interest over 90 days														XXX
3299999. Total - mortgages in the process of foreclosure														XXX
3399999 - Totals							70,956,581		53,317		68,803		120,036,940	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3741522	HUNTSVILLE	AL		06/27/2025	6.950	104,873		142,800
3741307	PHOENIX	AZ		08/28/2023	8.023		218,947	777,219
3741572	PHOENIX	AZ		10/10/2025	5.240	34,615		58,000
3741573	FONTANA	CA		12/11/2025	5.510	249,750		571,200
3741532	PALO ALTO	CA		08/08/2025	7.723	134,640		234,800
3741531	SAN DIEGO	CA		08/27/2025	5.330	1,799,980		3,604,720
3741547	SAN DIEGO	CA		09/24/2025	7.773	81,390	87,392	292,785
3741558	SAN FRANCISCO	CA		09/17/2025	7.123	45,540		104,000
3741479	SAN MATEO	CA		03/27/2025	6.170	333,692		551,769
3741480	UNION CITY	CA		03/27/2025	5.730	103,030		162,135
3741512	COLORADO SPRINGS	CO		06/17/2025	6.030	88,600		129,800
3741536	DENVER	CO		08/12/2025	7.173	(2,368)		56
3741537	DENVER	CO		07/22/2025	6.073	155,034		333,000
3741375	THORNTON	CO		06/24/2024	7.523		18,278	86,037
3741515	NEW HAVEN	CT		08/05/2025	5.970	291,698		501,360
3741544	ARCADIA	FL		07/15/2025	6.150	82,118		172,400
3741510	BONITA SPRINGS	FL		05/09/2025	5.850	800,000		1,260,000
3741511	BONITA SPRINGS	FL		05/09/2025	5.828	297,000		472,500
3741552	RIVIERA BEACH	FL		09/08/2025	6.450	198,942	103,728	497,149
3741144	ATLANTA	GA		06/04/2021	7.956		735	1,072,352
3741514	ATLANTA	GA		08/05/2025	5.970	91,908		145,540
3741408	CHICAGO	IL		11/26/2024	8.000			134,780
3741574	CHICAGO	IL		11/04/2025	5.670	82,467		141,800
3741577	DOWNERS GROVE	IL		12/12/2025	6.285	55,440		101,400
3741520	ELGIN	IL		06/09/2025	5.990	355,644		543,000
3741451	ELMHURST	IL		01/16/2025	6.150	106,693		200,000
3741561	Huntley	IL		09/23/2025	6.220	251,570		386,800
3741559	PONTOON BEACH	IL		09/15/2025	6.100	82,833		129,200
3741550	CARMEL	IN		09/16/2025	5.600	113,658		178,200
3741411	INDIANAPOLIS	IN		08/26/2024	9.773		9,648	68,756
3741525	BALTIMORE	MD		06/09/2025	6.150	241,758		397,400
3741521	SPARROWS POINT	MD		06/18/2025	6.340	111,888		180,000
3741555	SPARROWS POINT	MD		08/27/2025	6.340	25,974		40,800
3741528	BOSTON	MA		07/14/2025	7.500	3,059,010		4,530,400
3741584	BOSTON	MA		11/25/2025	5.573	98,258		162,900
3741529	HARPER WOODS	MI		08/01/2025	5.900	1,958,040		3,007,200
3741190	BRIDGETON	MO		10/19/2021	5.637		4,714	994,000
3741313	LAS VEGAS	NV		08/17/2023	7.773		198,576	956,920
3741575	LAS VEGAS	NV		12/18/2025	5.500	140,260		234,000
3741556	LIVINGSTON	NJ		09/17/2025	5.840	99,900		157,600
3741567	MANALAPAN	NJ		11/18/2025	7.084	(2,090)		4
3741452	WOOLWICH TOWNSHIP	NJ		01/16/2025	6.150	196,204		387,200
3741526	BROOKLYN	NY		07/10/2025	5.440	1,409,789		2,163,000
3741539	MT. SINAI	NY		08/21/2025	8.150	35,798	5,352	78,225
3741523	NEW YORK	NY		06/06/2025	6.070	52,465		82,310
3741524	NEW YORK	NY		06/06/2025	6.070	86,913		135,430
3741564	NEW YORK	NY		09/30/2025	7.273	71,775		138,000
3741447	SELDEN	NY		11/27/2024	7.870		12,374	111,127
3741548	CHARLOTTE	NC		08/05/2025	6.423	187,980	2,212	312,800
3741508	MANCHESTER	PA		06/11/2025	5.850	134,400		235,000
3741551	PHILADELPHIA	PA		09/09/2025	6.323	187,080		296,200
3741400	GREENVILLE	SC		09/27/2024	8.173		15,132	24,869
3741478	SUMMERVILLE	SC		04/04/2025	6.410	99,126		184,512
3741513	MADISON	TN		08/05/2025	5.880	229,760		427,040
3741389	ALLEN	TX		07/08/2024	6.711		477,255	1,113,975

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3741519	AUSTIN	TX		06/06/2025	5.690	99,900		153,600
3741569	BROOKSHIRE	TX		10/17/2025	5.460	77,023		129,700
3741509	DALLAS	TX		06/10/2025	6.010	120,960		232,400
3741527	DALLAS	TX		06/20/2025	5.830	149,625		250,800
3741534	DALLAS	TX		08/22/2025	6.440	1,819,016		2,838,984
3741535	DALLAS	TX		08/22/2025	6.423	184,857		291,262
3741554	FORT WORTH	TX		08/25/2025	5.723	109,010		172,200
3741516	HOUSTON	TX		06/17/2025	5.550	178,515		328,000
3741546	HOUSTON	TX		08/01/2025	5.740	55,315		92,000
3741562	HOUSTON	TX		09/05/2025	5.740	20,881		35,200
3741557	IRVING	TX		09/12/2025	5.540	88,911		143,200
3741589	IRVING	TX		12/22/2025	5.834	354,165		573,000
3741545	LEAGUE CITY	TX		07/28/2025	5.650	83,317		134,000
3741583	SHENANDOAH	TX		12/08/2025	5.370	1,393,000		2,338,000
3741507	SALT LAKE CITY	UT		06/06/2025	6.223	338,583	864	641,364
3741543	SALT LAKE CITY	UT		08/21/2025	5.890	75,924		152,000
3741141	KENT	WA		05/07/2021	8.447		17,934	830,000
3741450	KENT	WA		01/16/2025	6.150	475,852		889,600
3741518	KENT	WA		06/18/2025	5.850	95,105		170,800
3741533	KIRKLAND	WA		08/28/2025	5.973	305,228		496,000
3741213	SEATTLE	WA		06/10/2022	7.137		84,369	812,000
3741517	TACOMA	WA		07/09/2025	5.600	34,408		58,600
0599999. Mortgages in good standing - commercial mortgages-all other						20,422,626	1,257,511	41,167,178
3741455	BROOKLYN	NY		07/10/2025	6.040	939,859		1,442,000
0699999. Mortgages in good standing - mezzanine loans						939,859		1,442,000
0899999. Total mortgages in good standing						21,362,485	1,257,511	42,609,178
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						21,362,485	1,257,511	42,609,178

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3741195	GLENDALE	AZ		12/20/2021	09/05/2025	1,013,421		189			189		1,013,610	1,013,610			
3741382	DAVENPORT	FL		06/20/2024	08/28/2025	144,153		847			847		145,000	145,000			
3741144	ATLANTA	GA		06/04/2021	04/24/2025	621,314		1,431			1,431		622,746	622,746			
3741227	MERIDIAN	ID		12/14/2021	12/19/2025	800,000							800,000	800,000			
3741353	BOSTON	MA		03/26/2024	11/25/2025	68,589		411			411		69,000	69,000			
3741366	NEW YORK	NY		07/09/2024	09/30/2025	59,463		537			537		60,000	60,000			
3741192	WEST JEFFERSON	OH		10/25/2021	05/15/2025	1,839,922		78			78		1,840,000	1,840,000			
3741372	CRANSTON	RI		08/06/2024	11/25/2025	64,546		454			454		65,000	65,000			
3741354	PLANO	TX		04/26/2024	12/22/2025	424,237		7,763			7,763		432,000	432,000			
3741141	KENT	WA		05/07/2021	06/18/2025	442,522							442,522	442,522			
0199999. Mortgages closed by repayment						5,478,168		11,710			11,710		5,489,878	5,489,878			
3741320	PERRIS	CA		09/27/2023		278,190							278,190	278,190			
3741267	GOLDEN	CO		06/21/2022		32,750							32,750	32,750			
3741515	NEW HAVEN	CT		08/05/2025		1,698							1,706	1,706			
3741325	FORT LAUDERDALE	FL		10/12/2023		1,967							1,967	1,967			
3741326	FORT LAUDERDALE	FL		10/12/2023		1,645							1,645	1,645			
3741426	MIAMI BEACH	FL		10/29/2024		4,187							4,187	4,187			
3741226	ORLANDO	FL		12/14/2021		10,256							10,256	10,256			
3741552	RIVIERA BEACH	FL		09/08/2025		46,162							46,528	46,528			
3741514	ATLANTA	GA		08/05/2025		535							537	537			
3741411	INDIANAPOLIS	IN		08/26/2024		6,787							6,986	6,986			
3741429	OXON HILL	MD		11/06/2024		1,639							1,639	1,639			
3741272	DETROIT	MI		08/25/2022		4,110							4,110	4,110			
3741313	LAS VEGAS	NV		08/17/2023		105,484							108,251	108,251			
3741436	NEW YORK	NY		11/12/2024		508							508	508			
3741276	FAYETTEVILLE	NC		07/08/2022		1,335							1,335	1,335			
3741395	HUNTERSVILLE	NC		08/14/2024		824							824	824			
3741329	PLYMOUTH MEETING	PA		09/29/2023		81							81	81			
3741378	DUNCAN	SC		08/27/2024		1,327							1,327	1,327			
3741513	MADISON	TN		08/05/2025		1,353							1,362	1,362			
3741174	AUSTIN	TX		09/01/2021		1,065							1,065	1,065			
3741414	GRAPEVINE	TX		09/12/2024		22,814							22,880	22,880			
3741302	PATTISON	TX		07/25/2023		360,000							360,000	360,000			
3741305	FREDERICKSBURG	VA		06/21/2023		833							833	833			
0299999. Mortgages with partial repayments						885,550							888,968	888,968			
0599999 - Totals						6,363,717		11,710			11,710		6,378,846	6,378,846			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	1356LP Riesel Holdco, LLC		Wilmington	DE			12/02/2022		72,917	22,609	22,609	(25,645)							0.001
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated									72,917	22,609	22,609	(25,645)							XXX
05602X-DJ-4	14690A BNP Paribas SA (05602XDJ4)		Paris	FRA		2.C FE	01/01/2025		200,000	215,815	200,000						10,267		0.000
05602X-QQ-4	15380A BNP PARIBAS SA (05602XQQ4)		Paris	FRA		2.C FE	06/23/2025		430,000	449,912	430,000						16,018		0.000
2999999. Capital notes - unaffiliated									630,000	665,727	630,000						26,284		XXX
78449H-AF-4	13760A SMB Private Education Loan Trust SMB_23 (78449HAF4)		Wilmington	DE			05/31/2023		65,931	75,424	65,931			14,047					0.012
83411*-AF-6	14320A SOL TESSELLATUS SPV 24-1 FUNDED (83411*AF6)		Wilmington	DE			06/30/2024		163,952	166,493	163,952			368					0.004
80589@-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589@AG4)		New York	NY			09/23/2025		88,936	89,330	88,936			395					0.000
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated									318,818	331,247	318,818			14,810					XXX
6899999. Total - unaffiliated									1,021,735	1,019,583	971,427	(25,645)		14,810			26,284		XXX
6999999. Total - affiliated																			XXX
7099999 - Totals									1,021,735	1,019,583	971,427	(25,645)		14,810			26,284		XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$		
1B	2A ...$	2B ..$	630,000	2C ..$					
1C	3A ...$	3B ..$		3C ..$					
1D	4A ...$	4B ..$		4C ..$					
1E	5A ...$	5B ..$		5C ..$					
1F	6 .....$								

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
05565A-5R-0	14680A BNP Paribas SA (05565A5R0)	Paris	FRA		01/01/2025		431,344			0.000
05602X-DJ-4	14690A BNP Paribas SA (05602XDJ4)	Paris	FRA		01/01/2025		200,000			0.000
05602X-QQ-4	15380A BNP PARIBAS SA (05602XQQ4)	Paris	FRA		06/23/2025		430,000			0.000
2999999. Capital notes - unaffiliated							1,061,344			XXX
80589B-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589BAG4)	New York	NY		09/23/2025		89,330			0.000
83411*-AF-6	14320A SOL TESSELLATUS SPV 24-1 FUNDED (83411*AF6)	Wilmington	DE		06/30/2024			73,118		0.004
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							89,330	73,118		XXX
6899999. Total - unaffiliated							1,150,675	73,118		XXX
6999999. Total - affiliated										XXX
7099999 - Totals							1,150,675	73,118		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
05565A-5R-0	14680A BNP Paribas SA (05565A5R0)	Paris	FRA	Full Disposal	01/01/2025	06/30/2025	431,344		(130)			(130)		431,215	454,725		23,510	23,510	17,435
2999999. Capital notes - unaffiliated							431,344		(130)			(130)		431,215	454,725		23,510	23,510	17,435
6899999. Total - unaffiliated							431,344		(130)			(130)		431,215	454,725		23,510	23,510	17,435
6999999. Total - affiliated																			
7099999 - Totals							431,344		(130)			(130)		431,215	454,725		23,510	23,510	17,435

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91282C-CS-8	TREASURY NOTE	SD	1.A	700,566	705,000	614,975	702,421		439			1.250	1.318	FA	3,329	8,813	09/14/2021	08/15/2031	709,406
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				700,566	705,000	614,975	702,421		439			XXX	XXX	XXX	3,329	8,813	XXX	XXX	709,406
50066A-AR-4	KOREA GAS CORPORATION		1.C FE	199,640	200,000	179,193	199,794		38			2.000	2.020	JJ	1,867	4,000	07/06/2021	07/13/2031	202,000
68327L-AB-2	ONTARIO TEACHERS CADILLAC FAIRVIEW		1.E FE	1,994,080	2,000,000	1,996,645	1,999,274		760			3.875	3.906	MS	21,743	77,500	03/13/2017	03/20/2027	2,038,750
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				2,193,720	2,200,000	2,175,838	2,199,068		798			XXX	XXX	XXX	23,610	81,500	XXX	XXX	2,240,750
04048P-LU-2	AZ ARIZONA BRD OF RGTS C		1.E FE	185,000	185,000	167,774	185,000					2.284	2.284	JD	352	4,225	05/05/2021	06/01/2031	187,113
446201-AT-2	CA HUNTINGTON -BAM TCRS		1.B FE	252,025	250,000	231,203	251,150		(195)			2.453	2.363	JD	273	6,133	03/18/2021	06/15/2031	253,066
50420B-DL-3	CA LA QUINTA REDEV AGY		1.D FE	140,000	140,000	127,267	140,000					2.454	2.454	MS	1,145	3,436	04/01/2021	09/01/2031	141,718
641480-JC-3	NEVADA ST HWY IMPT REV		1.B FE	1,796,175	1,500,000	1,548,896	1,601,985		(18,709)			5.000	3.483	JD	6,250	75,000	03/24/2017	12/01/2030	1,537,500
70869P-MW-4	PA PENNSYLVANIA ST ECON		1.E FE	275,000	275,000	248,473	275,000					2.382	2.382	JD	291	6,551	04/13/2021	06/15/2031	278,275
798136-YA-9	CA SAN JOSE-C-REF-REV		1.F FE	100,000	100,000	91,719	100,000					2.460	2.460	MS	820	2,460	03/25/2021	03/01/2031	101,230
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				2,748,200	2,450,000	2,415,332	2,553,135		(18,904)			XXX	XXX	XXX	9,131	97,805	XXX	XXX	2,498,902
05647@-AA-4	BX FRONTIER MEMBER I LLC		2.B PL	171,854	171,854	160,099	171,854					5.860	5.860	JAJO	2,881		09/18/2025	12/31/2060	269
05647@-AB-2	BX FRONTIER MEMBER I LLC		2.B PL	104,526	104,526	97,866	104,526					5.860	5.860	JAJO	34		12/29/2025	12/31/2060	164
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC		2.C PL	498,749	498,749	492,061	498,749					6.080	6.080	MJSD	2,364		12/04/2025	09/30/2050	3,067
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		1.G PL	201,163	212,392	198,789	203,268		963			3.980	4.652	JD	4,383	8,453	06/17/2016	06/30/2040	11,145
30288*-AE-0	FLNG LIQUEFACTION 2 LLC		2.B FE	1,008,670	1,008,670	947,776	1,008,670					4.390	4.390	JD	123	66,421	05/21/2019	12/31/2038	112,977
35063@-AA-6	FOUNDRY JV HOLDCO LLC		2.B FE	250,000	250,000	258,906	250,000					5.720	5.720	JAJO	2,622	14,300	05/31/2023	01/25/2038	253,575
39122@-AA-7	GREAT RIVER HYDRO LLC		2.B PL	98,559	100,000	100,143	98,768		164			4.940	5.173	FA	1,660	4,940	09/13/2024	04/19/2032	102,470
50512#-AK-8	LA STADIUM FINANCE COMPANY LLC		1.G PL	100,000	100,000	104,123	100,000					5.460	5.460	MS	1,380	5,384	03/29/2024	03/31/2031	102,730
63007@-AA-7	NP KEYSTONE BUILDING 6 LLC		1.G Z	200,000	200,000	205,194	200,000					5.480	5.480	MJSD	639		12/11/2025	12/31/2044	5,556
76650A-AA-8	RIESEL HOLDCO LLC		4.B IF	9,930	9,930	10,621	9,930					15.000	15.000	MJSD	8	607	07/30/2025	12/31/2026	10,302
78507@-AA-0	SPOWER MIS 2 FINANCE LLC		2.C PL	392,212	392,212	398,302	392,212					6.700	6.700	MN	2,263	14,088	05/14/2025	05/31/2050	3,361
78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS		2.C PL	198,974	198,974	202,724	198,974					6.700	6.700	MN	1,148	2,592	09/18/2025	05/31/2050	8,411
78507@-AC-6	SPOWER MIS 2 FINANCE LLC ACED MIS		2.C PL	100,000	100,000	97,073	100,000					6.080	6.080	MN	152		12/22/2025	11/30/2050	2,743
84929Y-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE		2.C PL	187,613	187,613	192,359	187,613					6.810	6.810	JD	35	19,165	05/06/2024	06/30/2049	3,307
84929Y-AB-3	SPOWER FINANCE 3 LLC ACED FINANCE		2.C PL	93,807	93,807	96,179	93,807					6.810	6.810	JD	3,276	6,388	06/14/2024	06/30/2049	1,653
84929Y-AC-1	SPOWER FINANCE 3 LLC ACED FINANCE		2.C PL	96,671	96,671	93,801	96,671					6.040	6.040	JD	2,989	3,617	11/18/2024	11/30/2049	1,046
84929Y-AD-9	SPOWER FINANCE 3 LLC ACED FINANCE		2.C PL	386,683	386,683	374,251	386,683					6.040	6.040	JD	11,954	12,456	12/19/2024	11/30/2049	4,184
Q3975*-AB-3	GIP SHARON FINCO PTY LTD		2.B PL	500,000	500,000	528,492	500,000					6.230	6.230	MJSD	5,451		10/29/2025	09/30/2046	11,824
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				4,599,411	4,612,081	4,558,759	4,601,725		1,127			XXX	XXX	XXX	43,362	158,411	XXX	XXX	638,784
00081T-AK-4	ACCO BRANDS CORP		4.B FE	180,000	180,000	166,886	180,000					4.250	4.250	MS	2,253	7,650	03/01/2021	03/15/2029	183,825
00108W-AM-2	AEP TEXAS INC		2.A FE	1,991,940	2,000,000	1,823,317	1,996,159		805			2.100	2.145	JJ	21,000	42,000	06/29/2020	07/01/2030	2,021,000
00164V-AF-0	AMC NETWORKS INC		5.B FE	118,770	154,000	136,831	118,770			68,630		4.250	4.250	FA	2,473	6,545	01/25/2021	02/15/2029	122,043
00175P-AC-7	AMN HEALTHCARE INC		3.C FE	184,500	180,000	171,851	180,270		(916)			4.000	3.472	AO	1,520	7,200	01/19/2021	04/15/2029	183,600
00175P-AD-5	AMN HEALTHCARE INC		3.C FE	63,146	63,000	63,017	63,140		(6)			6.500	6.432	JJ	967		09/23/2025	01/15/2031	65,048
00188L-AB-3	APA INFRASTRUCTURE LTD		2.B FE	74,195	75,000	74,731	74,224		22			5.750	5.842	MS	1,258	4,313	09/10/2024	09/16/2044	77,156
00191U-AA-0	ASGN INC		3.C FE	432,500	430,000	422,437	424,296		888			4.625	4.309	MN	2,541	19,888	03/24/2023	05/15/2028	439,944
00205G-AD-9	APT PIPELINES LTD		2.B FE	1,986,100	2,000,000	2,001,674	1,997,498		1,540			4.250	4.335	JJ	39,194	85,000	03/16/2017	07/15/2027	2,042,500
00206R-GL-0	AT&T INC		2.B FE	1,088,300	1,088,000	1,088,752	1,088,168		(7)			4.100	4.092	FA	16,852	44,608	11/23/2018	02/15/2028	1,110,304
00206R-LJ-9	AT&T INC		2.B FE	14,201	20,000	13,372	14,405		76			3.550	5.465	MS	209	710	04/28/2023	09/15/2055	20,355

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00216L-AE-3	ASB BANK LTD		1.D FE	742,673	750,000	673,660	745,526		708			2.375	2.486	AO	3,414	17,813	10/18/2021	10/22/2031	758,906
00253P-AA-6	AAR ESCROW ISSUER LLC		3.B FE	60,475	60,000	62,085	60,282		(110)			6.750	6.517	MS	1,193	4,050	03/08/2024	03/15/2029	62,025
00253X-AB-7	AMERICAN AIRLINES INC		3.A FE	154,113	160,000	162,923	157,277		1,304			5.750	6.709	JAJO	1,814	9,174	01/17/2024	04/20/2029	13,525
00271*-AB-8	AITX FINCO LLC		2.C PL	100,000	100,000	101,556	100,000					5.670	5.670	AO	1,071		10/23/2025	10/23/2032	102,835
00271*-AC-6	AITX FINCO LLC		2.C PL	100,000	100,000	102,155	100,000					6.000	6.000	AO	1,133		10/23/2025	10/23/2035	103,000
00287Y-BX-6	ABBVIE INC		1.G FE	499,884	500,000	485,222	500,000					3.200	3.199	MN	1,778	16,000	11/17/2020	11/21/2029	508,000
00404A-AN-9	ACADIA HEALTHCARE CO INC 144A		4.A FE	38,688	40,000	39,755	39,318		248			5.500	6.247	JJ	1,100	2,200	05/03/2023	07/01/2028	41,100
00404A-AP-4	ACADIA HEALTHCARE CO INC		4.A FE	36,775	40,000	38,526	38,120		500			5.000	6.612	AO	422	2,000	03/08/2023	04/15/2029	41,000
00489L-AK-9	ACRISURE LLC & ACRISURE FINANCE IN		5.B FE	110,125	110,000	114,118	110,078		(33)			8.250	8.212	FA	3,781	9,075	02/07/2024	02/01/2029	114,538
00510R-AD-5	ACUITY BRANDS LIGHTING INC		2.B FE	1,496,055	1,500,000	1,349,487	1,497,977		383			2.150	2.179	JD	1,433	32,250	10/27/2020	12/15/2030	1,516,125
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD		3.B FE	99,850	100,000	102,768	99,945		21			7.000	7.022	AO	1,478	7,000	03/17/2023	04/15/2028	103,500
007903-BF-3	ADVANCED MICRO DEVICES INC		1.F FE	737,160	750,000	736,745	741,155		1,216			3.924	4.135	JD	2,453	29,430	06/23/2022	06/01/2032	764,715
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC		3.C FE	87,750	90,000	92,030	88,559		283			6.375	6.798	JJ	2,646	5,738	01/10/2023	06/15/2030	92,869
00846U-AN-1	AGILENT TECHNOLOGIES INC		2.A FE	264,195	280,000	253,572	268,529		1,866			2.300	3.085	MS	1,950	6,440	08/18/2023	03/12/2031	283,220
00912X-AY-0	AIR LEASE CORPORATION		2.B FE	968,480	1,000,000	988,632	992,918		3,540			3.625	4.013	JD	3,021	36,250	02/06/2018	12/01/2027	1,018,125
00914A-AS-1	AIR LEASE CORPORATION		2.B FE	342,412	350,000	314,295	345,144		720			2.875	3.129	JJ	4,640	10,063	01/05/2022	01/15/2032	355,031
00928Q-AX-9	AIRCASTLE LTD		2.B FE	199,630	200,000	210,340	199,816		84			6.500	6.540	JJ	5,886	13,000	07/13/2023	07/18/2028	206,500
012653-AE-1	ALBEMARLE CORP		2.C FE	299,124	300,000	302,514	299,398		78			5.050	5.087	JD	1,263	15,150	05/10/2022	06/01/2032	307,575
01309Q-AA-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		3.B FE	70,000	70,000	71,499	70,000					6.500	6.500	FA	1,719	4,550	02/06/2023	02/15/2028	72,275
015823-A@-6	ALGONQUIN GAS TRANSMISSION COMPANY		1.G	1,000,000	1,000,000	1,063,136	1,000,000					5.950	5.950	JJ	27,436	59,500	07/15/2024	07/15/2034	1,029,750
01609W-AX-0	ALIBABA GROUP HOLDING LTD		1.E FE	192,608	200,000	181,737	195,968		731			2.125	2.549	FA	1,676	4,250	03/05/2021	02/09/2031	202,125
01626P-AM-8	ALIMENTATION COUCHE-TARD INC		2.A FE	103,463	100,000	94,830	101,662		(404)			2.950	2.491	JJ	1,278	2,950	05/10/2021	01/25/2030	101,475
01626P-AU-0	ALIMENTATION COUCHE-TARD INC		2.A FE	220,384	220,000	225,416	220,358		(21)			5.267	5.242	FA	4,474	11,587	02/06/2024	02/12/2034	225,794
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC		4.B FE	70,200	70,000	69,555	70,000		(44)			4.250	4.162	AO	628	2,975	11/03/2021	10/15/2027	71,488
01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC		4.B FE	49,663	50,000	50,962	49,839		63			6.750	6.904	AO	713	3,375	03/07/2023	04/15/2028	51,688
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		4.C FE	62,773	63,000	66,394	62,832		26			7.875	7.939	FA	1,874	4,961	02/13/2024	02/15/2031	65,481
023135-BC-9	AMAZON.COM INC		1.E FE	998,301	1,000,000	992,003	999,725		228			3.150	3.167	FA	11,288	31,500	06/06/2018	08/22/2027	1,015,750
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC		2.B FE	98,433	100,000	91,536	98,921		174			2.690	2.889	MN	269	2,690	02/03/2023	05/25/2031	101,345
023586-F*-6	U-HAUL HOLDING CO		2.B PL	300,000	300,000	318,328	300,000					5.860	5.860	FA	6,348	17,580	08/21/2024	08/21/2032	308,790
023586-F@-4	U-HAUL HOLDING CO		2.B PL	400,000	400,000	413,315	400,000					5.910	5.910	FA	8,537	23,640	08/21/2024	08/21/2033	411,820
023586-G*-5	U-HAUL HOLDING CO		2.B PL	300,000	300,000	310,503	300,000					6.000	6.000	FA	6,500	18,000	08/21/2024	08/21/2035	309,000
023618-AB-3	AMEREN TRANSMISSION COMPANY OF ILL		1.F FE	400,000	400,000	335,475	400,000					2.450	2.450	MN	1,225	9,800	11/16/2021	11/16/2036	242,940
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC		4.A FE	320,000	320,000	308,249	320,000					5.000	5.000	AO	4,000	16,000	08/16/2021	10/01/2029	328,000
02406P-BD-1	AMERICAN AXLE & MANUFACTURING INC		4.A FE	32,000	32,000	32,608	32,000					7.750	7.750	AO	606		09/19/2025	10/15/2033	33,240
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SU		3.B FE	310,025	350,000	347,599	332,969		7,568			4.000	6.590	JJ	6,456	14,000	10/05/2022	01/15/2028	357,000
03027X-CP-3	AMERICAN TOWER CORPORATION		2.A FE	2,044,581	2,055,000	2,110,657	2,045,263		682			5.350	5.416	MS	32,372	55,277	04/15/2025	03/15/2035	2,109,971
030288-B#-0	AMERICAN TRANSMISSION SYSTEMS INC		1.G	200,000	200,000	200,825	200,000					5.130	5.130	MN	1,311	10,260	05/16/2023	05/15/2033	205,130
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC		1.G	500,000	500,000	495,176	500,000					4.320	4.320	AO	5,400	21,600	09/27/2018	10/01/2030	510,800
030288-C*-3	AMERICAN TRANSMISSION SYSTEMS INC		1.G	200,000	200,000	206,675	200,000					5.630	5.630	MS	3,315	11,260	03/05/2024	03/15/2034	205,630
03040W-AU-9	AMERICAN WATER CAPITAL CORP		2.A FE	1,870,856	1,875,000	1,838,863	1,873,577		522			3.450	3.474	JD	5,391	64,688	05/06/2019	06/01/2029	1,907,344
03040W-AY-1	AMERICAN WATER CAPITAL CORP		2.A FE	99,696	100,000	90,399	99,829		31			2.300	2.334	JD	192	2,300	05/10/2021	06/01/2031	101,150
03073E-AR-6	AMERISOURCEBERGEN CORPORATION		2.A FE	537,525	500,000	471,100	517,273		(3,981)			2.800	1.925	MN	1,789	14,000	09/10/2020	05/15/2030	507,000
03076C-AM-8	AMERIPRISE FINANCIAL INC		1.G FE	38,612	40,000	41,625	38,898		122			5.150	5.612	MN	263	2,060	08/18/2023	05/15/2033	41,030
030981-AM-6	AMERIGAS PARTNERS LP		4.B FE	50,000	50,000	51,838	50,000					9.375	9.375	JD	391	4,688	05/22/2023	06/01/2028	52,344
031100-N#-3	AMETEK INC		2.A	1,000,000	1,000,000	1,002,033	1,000,000					4.320	4.320	JD	2,160	43,200	12/13/2018	12/13/2027	1,021,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03115A-AA-1	AMFAM HOLDINGS INC		2.C FE	150,000	150,000	131,869	150,000					2.805	2.805	MS	1,286	4,208	03/08/2021	03/11/2031	152,104
031162-CW-8	AMGEN INC		2.A FE	2,442,176	2,438,000	2,212,987	2,440,167		(408)			2.300	2.277	FA	19,626	56,074	08/26/2020	02/25/2031	2,466,037
031921-AB-5	AMWINS GROUP INC		4.C FE	392,850	400,000	393,378	394,029		681			4.875	5.100	JD	54	19,500	09/28/2022	06/30/2029	409,750
031921-AC-3	AMWINS GROUP INC		4.A FE	20,000	20,000	20,565	20,000					6.375	6.375	FA	482	1,275	02/12/2024	02/15/2029	20,638
032654-AV-7	ANALOG DEVICES INC		1.F FE	447,426	450,000	400,194	448,451		250			2.100	2.164	AO	2,363	9,450	09/28/2021	10/01/2031	454,725
034863-AX-8	ANGLO AMERICAN CAPITAL PLC		2.B FE	202,334	200,000	184,536	201,236		(256)			2.625	2.478	MS	1,619	5,250	07/13/2021	09/10/2030	202,625
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	198,856	200,000	191,415	199,630		164			2.250	2.336	MS	1,300	4,500	03/15/2021	03/17/2028	202,250
034863-BA-7	ANGLO AMERICAN CAPITAL PLC		2.B FE	199,500	200,000	184,916	199,726		48			2.875	2.904	MS	1,661	5,750	03/15/2021	03/17/2031	202,875
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	9,606	10,000	8,744	9,619		5			4.750	4.989	AO	100	475	04/28/2023	04/15/2058	10,238
03636#-AA-0	ANSELL USA INC		2.B	100,000	100,000	101,718	100,000					5.495	5.495	MJSD	153	6,109	03/21/2024	03/21/2031	101,374
03636#-AG-7	ANSELL USA INC		2.B	100,000	100,000	103,186	100,000					5.700	5.700	JD	158	5,621	06/27/2024	07/21/2036	102,850
03666H-AF-8	ANTARES HOLDINGS LP		2.B FE	249,655	250,000	264,600	249,899		87			7.950	7.967	FA	7,729	19,875	08/08/2023	08/11/2028	259,938
036752-AP-8	ELEVANCE HEALTH INC		2.A FE	124,519	125,000	114,248	124,738		47			2.550	2.593	MS	939	3,188	03/08/2021	03/15/2031	126,594
036752-AU-7	ELEVANCE HEALTH INC		2.A FE	8,962	10,000	8,303	9,007		17			4.550	5.250	MN	58	455	04/19/2023	05/15/2052	10,228
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP / ANT		3.A FE	46,725	50,000	50,096	48,657		598			5.750	7.190	JJ	1,326	2,875	06/28/2022	01/15/2028	51,438
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP		3.A FE	170,225	170,000	175,964	170,148		(42)			6.625	6.593	FA	4,693	11,263	01/12/2024	02/01/2032	175,631
03690A-AM-8	ANTERO MIDSTREAM PARTNERS LP / ANT		3.A FE	21,020	21,000	21,127	21,019		(1)			5.750	5.728	AO	332		09/09/2025	10/15/2033	21,604
037833-DY-3	APPLE INC		1.B FE	3,288,896	3,300,000	2,930,442	3,294,594		1,125			1.250	1.287	FA	15,010	41,250	10/20/2020	08/20/2030	3,320,625
039482-AB-0	ARCHER DANIELS MIDLAND CO		1.F FE	694,561	700,000	676,715	697,552		574			3.250	3.339	MS	5,940	22,750	03/25/2020	03/27/2030	711,375
04015K-AB-6	ARES FINANCE CO II LLC		2.A FE	104,272	100,000	94,877	102,191		(483)			3.250	2.696	JD	144	3,250	06/24/2021	06/15/2030	101,625
040555-CZ-5	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	540,075	500,000	473,511	516,328		(4,668)			2.600	1.602	FA	4,911	13,000	09/24/2020	08/15/2029	506,500
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	279,439	270,000	284,366	279,121		(318)			5.700	5.198	FA	5,814		08/15/2025	08/15/2034	277,695
04288B-AB-6	ARCONIC CORP		3.C FE	71,038	70,000	74,281	70,623		(197)			8.000	7.634	AO	1,400	5,600	08/01/2023	10/01/2030	62,400
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC		3.B FE	258,713	250,000	249,282	250,000		(379)			4.500	3.574	MS	3,750	11,250	01/20/2021	03/01/2028	255,625
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.		3.B FE	20,000	20,000	19,680	20,000					4.625	4.625	MN	118	925	11/04/2021	11/15/2029	20,463
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC.		3.B FE	70,688	70,000	68,026	70,372		(84)			5.000	4.847	MN	447	3,500	11/04/2021	02/15/2032	71,750
04433L-AA-0	ASHLAND INC		3.B FE	500,000	500,000	457,351	500,000					3.375	3.375	MS	5,625	16,875	08/03/2021	09/01/2031	508,438
04621X-AN-8	ASSURANT INC		2.B FE	199,684	200,000	177,351	199,811		28			2.650	2.667	JJ	2,444	5,300	06/10/2021	01/15/2032	202,650
04636N-AB-9	ASTRAZENECA FINANCE LLC		1.E FE	49,938	50,000	45,521	49,965		6			2.250	2.264	MN	103	1,125	05/25/2021	05/28/2031	50,563
048303-CJ-8	ATLANTIC CITY ELECTRIC CO		1.F FE	49,973	50,000	45,368	49,986		3			2.300	2.306	MS	339	1,150	03/03/2021	03/15/2031	50,575
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING		1.G FE	195,558	200,000	180,046	196,778		284			2.570	2.757	MN	514	5,140	07/02/2021	11/25/2035	202,570
052769-AH-9	AUTODESK INC		2.A FE	598,200	600,000	534,029	598,908		168			2.400	2.433	JD	640	14,400	10/05/2021	12/15/2031	607,200
05352T-AB-5	AVANTOR FUNDING INC		3.B FE	180,313	180,000	172,153	180,065		(75)			3.875	3.831	MN	1,163	6,975	11/01/2021	11/01/2029	183,488
053611-AN-9	AVERY DENNISON CORPORATION		2.B FE	51,223	50,000	53,129	50,973		(107)			5.750	5.412	MS	847	2,875	07/14/2023	03/15/2033	51,438
05369A-AA-9	AVIATION CAPITAL GROUP LLC		2.C FE	970,050	1,000,000	984,862	993,516		3,351			3.500	3.870	MN	5,833	35,000	01/17/2018	11/01/2027	1,017,500
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		4.A FE	17,055	18,000	18,027	17,635		219			5.750	7.166	JJ	477	1,035	03/03/2023	07/15/2027	18,518
053773-BE-6	AVIS BUDGET CAR RENTAL LLC		4.A FE	89,725	96,000	96,169	93,544		1,467			5.750	7.542	JJ	2,545	5,520	03/23/2023	07/15/2027	98,760
05453G-AC-9	AXALTA COATING SYSTEMS LLC		3.C FE	299,250	300,000	288,640	299,708		87			3.375	3.408	FA	3,825	10,125	01/14/2021	02/15/2029	305,063
054561-AM-7	EQUITABLE HOLDINGS INC		2.A FE	94,158	100,000	90,014	94,336		131			5.000	5.442	AO	986	5,000	09/04/2024	04/20/2048	102,500
05480A-AA-3	AZORRA FINANCE LIMITED		3.C FE	10,000	10,000	10,561	10,000					7.750	7.750	AO	164	769	10/11/2024	04/15/2030	10,388
05490L-A*-0	BCBSM INC.		2.A FE	100,000	100,000	103,640	100,000					5.700	5.700	AO	966	2,850	04/30/2025	04/30/2030	102,850
05565E-AY-1	BMW US CAPITAL LLC		1.F FE	799,336	800,000	795,697	799,826		72			3.750	3.760	AO	6,583	30,000	04/05/2018	04/12/2028	815,000
05583J-AJ-1	BPCE SA		2.A FE	250,000	250,000	221,731	250,000					2.277	2.277	JJ	2,546	5,693	01/12/2021	01/20/2032	252,846
05605H-AB-6	BWX TECHNOLOGIES INC		3.C FE	106,600	120,000	118,189	113,528		2,315			4.125	6.499	JD	14	4,950	10/26/2022	06/30/2028	122,475
05605H-AC-4	BWX TECHNOLOGIES INC		3.C FE	308,875	310,000	302,079	309,399		160			4.125	4.184	AO	2,700	12,788	06/29/2022	04/15/2029	316,394

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
058498-AZ-9	BALL CORPORATION		3.A FE	40,000	40,000	41,169	40,000					6.000	6.000	JJ	1,200	2,400	05/08/2023	06/15/2029	41,200
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO		1.G FE	49,911	50,000	45,206	49,949		9			2.250	2.270	JD	50	1,125	06/07/2021	06/15/2031	50,563
05970F-AD-3	BANCO SANTANDER CHILE		1.G FE	750,000	750,000	702,788	750,000					3.177	3.177	AO	4,302	23,828	10/21/2021	10/26/2031	761,914
06368D-H7-2	BANK OF MONTREAL		2.A FE	900,000	900,000	810,274	900,000					3.088	3.088	JJ	13,201	27,792	01/05/2022	01/10/2037	913,896
06406R-AH-0	BANK OF NEW YORK MELLON CORP/THE		1.F FE	498,890	500,000	501,354	499,719		137			3.850	3.876	AO	3,369	19,250	04/23/2018	04/28/2028	509,625
06406R-BB-2	BANK OF NEW YORK MELLON/THE		1.F FE	598,206	600,000	547,588	598,858		172			2.500	2.534	JJ	6,458	15,000	01/19/2022	01/26/2032	607,500
06406R-BU-0	BANK OF NEW YORK MELLON CORP/THE		1.F FE	1,650,000	1,650,000	1,847,693	1,650,000					6.474	6.474	AO	19,584	106,821	10/18/2023	10/25/2034	1,703,411
064159-4B-9	BANK OF NOVA SCOTIA		1.F FE	99,872	100,000	89,245	99,928		12			2.150	2.164	FA	896	2,150	06/21/2021	08/01/2031	101,075
06417X-AE-1	BANK OF NOVA SCOTIA		1.F FE	448,961	450,000	402,403	449,344		99			2.450	2.476	FA	4,563	11,025	01/03/2022	02/02/2032	455,513
06738E-BR-5	BARCLAYS PLC		2.A FE	200,000	200,000	182,382	200,000					2.667	2.667	MS	1,645	5,334	03/03/2021	03/10/2032	202,667
06738E-CG-8	BARCLAYS PLC		2.A FE	200,000	200,000	215,525	200,000					6.224	6.224	MN	1,798	12,448	05/02/2023	05/09/2034	206,224
075887-BX-6	BECTON DICKINSON AND COMPANY		2.B FE	9,364	10,000	8,734	9,406		16			4.669	5.129	JD	32	467	04/28/2023	06/06/2047	10,233
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	618,903	620,000	629,765	619,178		184			5.200	5.220	FA	12,180	32,240	02/12/2024	02/15/2034	636,120
081437-AS-4	BEMIS COMPANY INC		2.B FE	998,773	1,000,000	991,195	999,922		133			3.100	3.111	MS	9,128	31,000	04/21/2020	09/15/2026	1,015,500
081437-AT-2	BEMIS COMPANY INC		2.B FE	605,638	600,000	556,888	602,742		(617)			2.630	2.511	JD	526	15,780	02/12/2021	06/19/2030	607,890
08576P-AQ-4	BERRY GLOBAL INC		2.B FE	150,020	150,000	156,531	150,029		10			5.650	5.647	JJ	3,908	4,238	02/13/2025	01/15/2034	154,238
09062X-AH-6	BIOGEN INC		2.A FE	516,205	500,000	459,711	507,405		(1,719)			2.250	1.872	MN	1,875	11,250	08/28/2020	05/01/2030	505,625
09247X-AR-2	BLACKROCK INC		1.D FE	48,790	50,000	44,977	49,347		121			1.900	2.173	JJ	404	950	03/05/2021	01/28/2031	50,475
09247X-AT-8	BLACKROCK INC		1.D FE	114,954	120,000	122,978	115,978		443			4.750	5.304	MN	570	5,700	08/18/2023	05/25/2033	122,850
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	93,248	100,000	87,180	96,265		661			1.600	2.361	MS	404	1,600	03/23/2021	03/30/2031	100,800
09534#-AJ-1	BLUE CROSS AND BLUE SHIELD OF FLOR		1.E IF	100,000	100,000	102,008	100,000					5.440	5.440	MS	1,375		09/30/2025	09/30/2035	102,720
09659W-2P-8	BNP PARIBAS SA		1.G FE	200,000	200,000	182,763	200,000					2.871	2.871	AO	1,148	5,742	04/12/2021	04/19/2032	202,871
096630-AK-4	BOARDWALK PIPELINES LP		2.B FE	519,422	520,000	544,274	519,504		44			5.625	5.639	FA	12,188	29,250	02/08/2024	08/01/2034	534,625
09951*-AJ-9	BORAL INDUSTRIES INC		2.B	500,000	500,000	499,354	500,000					4.050	4.050	AO	4,219	20,250	04/16/2018	04/16/2026	255,063
09951L-AB-9	BOOZ ALLEN HAMILTON INC		2.C FE	457,213	450,000	440,079	450,799		(1,503)			4.000	3.638	JJ	9,000	18,000	06/08/2021	07/01/2029	459,000
101137-BA-4	BOSTON SCIENTIFIC CORPORATION		1.G FE	538,605	500,000	470,843	517,773		(4,071)			2.650	1.762	JD	1,104	13,250	09/03/2020	06/01/2030	506,625
103304-BV-2	BOYD GAMING CORP 144A		3.C FE	483,238	580,000	566,653	512,500		9,829			4.750	7.382	MS	8,112	27,550	10/24/2022	06/15/2031	593,775
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		1.E FE	600,000	600,000	547,281	600,000					2.721	2.721	JJ	7,664	16,326	01/10/2022	01/12/2032	608,163
10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC		1.E FE	327,571	330,000	337,136	328,155		230			4.989	5.073	AO	3,704	16,464	02/08/2024	04/10/2034	338,232
110122-DD-7	BRISTOL-MYERS SQUIBB CO		1.F FE	1,052,984	1,000,000	996,537	1,013,041		(7,755)			3.450	2.625	MN	4,408	34,500	07/15/2020	11/15/2027	1,017,250
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC		2.B FE	498,585	500,000	474,298	499,438		180			2.900	2.931	JD	1,208	14,500	12/04/2019	12/01/2029	507,250
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC		2.B FE	99,918	100,000	90,964	99,962		12			2.600	2.608	MN	433	2,600	05/06/2021	05/01/2031	101,300
11135F-BP-5	BROADCOM INC		1.G FE	236,597	280,000	241,706	237,825		1,228			3.137	5.098	MN	1,122	4,392	08/15/2025	11/15/2035	284,392
12008R-AP-2	BUILDERS FIRSTSOURCE INC		3.C FE	163,000	160,000	152,354	161,482		(378)			4.250	3.970	FA	2,833	6,800	08/18/2021	02/01/2032	163,400
12008R-AS-6	BUILDERS FIRSTSOURCE INC		3.C FE	20,000	20,000	20,686	20,000					6.375	6.375	MS	425	1,275	02/26/2024	03/01/2034	20,638
12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	1,984,256	3,200,000	2,017,265	2,016,440		19,331			2.875	5.561	JD	4,089	92,000	04/19/2024	06/15/2052	3,246,000
124857-AR-4	PARAMOUNT GLOBAL		2.C FE	937,660	1,000,000	983,840	992,343		7,231			2.900	3.658	JJ	13,372	29,000	05/09/2017	01/15/2027	1,014,500
1248EP-CE-1	CCO HOLDINGS LLC / CCO HOLDINGS CA 144A		3.C FE	317,250	300,000	282,454	304,783		(2,324)			4.500	3.658	FA	5,100	13,500	02/03/2021	08/15/2030	306,750
124900-AB-7	CCL INDUSTRIES INC		2.B FE	995,070	1,000,000	991,197	999,606		550			3.250	3.304	AO	8,125	32,500	09/15/2016	10/01/2026	1,016,250
124900-AD-3	CCL INDUSTRIES INC		2.B FE	2,194,544	2,200,000	2,075,558	2,197,384		545			3.050	3.079	JD	5,592	67,100	05/27/2020	06/01/2030	2,233,550
12503M-AD-0	CBOE GLOBAL MARKETS INC		1.G FE	33,210	40,000	37,044	34,782		688			3.000	5.510	MS	350	1,200	08/17/2023	03/16/2032	40,600
12532H-AF-1	CGI INC		2.A FE	398,445	400,000	354,916	399,006		161			2.300	2.347	MS	2,734	9,200	06/15/2022	09/14/2031	404,600
12542R-M#-4	CHS INC		2.B	100,000	100,000	105,297	100,000					5.840	5.840	JJ	2,547	5,970	07/16/2024	07/16/2032	102,920
12542R-N*-7	CHS INC		2.B	100,000	100,000	104,972	100,000					5.930	5.930	JJ	2,586	6,062	07/16/2024	07/16/2034	102,965
12542R-N@-5	CHS INC		2.B	100,000	100,000	105,830	100,000					6.050	6.050	JJ	2,638	6,184	07/16/2024	07/16/2037	103,025

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
125523-CM-0	CIGNA CORP		2.A FE	149,826	150,000	135,880	149,916		20			2.375	2.386	MS	1,049	3,563	03/01/2021	03/15/2031	151,781
12565W-AB-7	CK HUTCHISON INTERNATIONAL (21) LI		1.F FE	197,814	200,000	182,943	198,779		214			2.500	2.624	AO	1,056	5,000	04/12/2021	04/15/2031	202,500
125896-BQ-2	CMS ENERGY CORPORATION		2.B FE	1,006,890	1,000,000	996,472	1,000,130		(919)			3.000	2.893	MN	3,833	30,000	10/27/2016	05/15/2026	1,015,000
126117-AW-0	CNA FINANCIAL CORP		2.B FE	498,705	500,000	450,026	499,373		138			2.050	2.079	FA	3,872	10,250	09/30/2020	08/15/2030	505,125
126117-AX-8	CNA FINANCIAL CORP		2.A FE	19,869	20,000	20,746	19,901		12			5.500	5.582	JD	49	1,100	05/17/2023	06/15/2033	20,550
126307-AS-6	CSC HOLDINGS LLC		5.A FE	217,917	300,000	217,575	217,917		(1,881)	82,431		5.375	4.663	FA	6,719	16,125	01/12/2021	02/01/2028	225,980
126307-BH-9	CSC HOLDINGS LLC		5.A FE	127,542	210,000	128,100	127,542		(141)	83,136		4.500	4.410	MN	1,208	9,450	05/07/2021	11/15/2031	132,267
126408-BM-4	CSX CORPORATION		1.G FE	4,277,726	4,300,000	4,510,274	4,297,570		1,666			7.950	7.996	MN	56,975	341,850	05/01/1997	05/01/2027	4,470,925
12653C-AL-2	CNX RESOURCES CORP		3.B FE	29,988	30,000	31,326	29,991		3			7.250	7.256	MS	725	2,175	02/14/2024	03/01/2032	31,088
126650-CX-6	CVS HEALTH CORP		2.B FE	2,486,375	2,500,000	2,508,943	2,494,618		2,550			4.300	4.402	MS	28,667	107,500	08/30/2022	03/25/2028	2,553,750
127055-AK-7	CABOT CORPORATION		2.B FE	1,001,250	1,000,000	993,873	1,000,132		(225)			3.400	3.374	MS	10,011	34,000	09/15/2016	09/15/2026	1,017,000
12769G-AB-6	CAESARS ENTERTAINMENT INC 144A		3.C FE	331,488	330,000	341,767	330,777		(304)			7.000	6.878	FA	8,727	23,100	05/01/2023	02/15/2030	320,850
12769G-AC-4	CAESARS ENTERTAINMENT INC		3.C FE	60,000	60,000	61,454	60,000					6.500	6.500	FA	1,473	3,900	01/24/2024	02/15/2032	61,950
131347-CM-6	CALPINE CORP		3.A FE	73,600	80,000	80,052	77,333		1,143			4.500	6.202	FA	1,360	3,600	06/28/2022	02/15/2028	81,800
134429-BH-1	CAMPBELL SOUP COMPANY		2.C FE	9,388	10,000	8,679	9,425		14			4.800	5.241	MS	141	480	04/28/2023	03/15/2048	10,240
134429-BJ-7	CAMPBELL SOUP COMPANY		2.C FE	999,910	1,000,000	920,363	999,958		9			2.375	2.376	AO	4,420	23,750	04/20/2020	04/24/2030	1,011,875
136375-BL-5	CANADIAN NATL RAILWAY		1.F FE	1,940,555	1,880,000	2,075,840	1,931,544		(4,513)			6.250	5.839	FA	48,958	117,500	11/01/2023	08/01/2034	1,938,750
13805Q-A@-1	CANPOTEX LTD		1.G	893,629	875,000	860,930	881,519		(1,480)			3.860	3.659	JJ	16,231	33,775	06/13/2016	01/08/2030	891,888
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	992,770	1,000,000	997,141	999,140		760			3.750	3.825	MS	11,667	37,500	03/30/2017	03/09/2027	1,018,750
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	175,216	175,000	179,739	175,163		(15)			5.268	5.251	MN	1,306	9,219	05/05/2022	05/10/2033	179,610
14149Y-BP-2	CARDINAL HEALTH INC		2.B FE	700,191	700,000	728,560	700,274		38			5.450	5.444	FA	14,412	38,150	02/14/2024	02/15/2034	719,075
14149Y-BV-9	CARDINAL HEALTH INC		2.B FE	178,353	180,000	183,327	178,400		47			5.150	5.268	MS	3,193		08/15/2025	09/15/2035	184,635
142339-AH-3	CARLISLE COMPANIES INCORPORATED		2.B FE	2,017,400	2,000,000	1,989,602	2,003,913		(1,906)			3.750	3.630	JD	6,250	75,000	01/10/2018	12/01/2027	2,037,500
142339-AL-4	CARLISLE COMPANIES INCORPORATED		2.B FE	223,920	225,000	196,466	224,333		100			2.200	2.252	MS	1,650	4,950	09/14/2021	03/01/2032	227,475
14448C-AP-9	CARRIER GLOBAL CORP		2.A FE	700,000	700,000	688,709	700,000					2.493	2.493	FA	6,593	17,451	12/08/2020	02/15/2027	708,726
14448C-AS-3	CARRIER GLOBAL CORP		2.A FE	14,980	20,000	14,785	15,226		95			3.577	5.344	AO	171	715	04/28/2023	04/05/2050	20,358
14456#-AA-4	CARRIX INC		1.G PL	500,000	500,000	507,111	500,000					4.960	4.960	JJ	10,402	24,800	07/19/2017	07/31/2027	512,400
147339-J*-7	CASCADE NATURAL GAS CORPORATION		2.B	500,000	500,000	485,648	500,000					3.620	3.620	JD	905	18,100	06/13/2019	06/13/2029	509,050
14739L-AD-4	CASCADES INC		3.C FE	20,035	20,000	20,775	20,031		(4)			6.750	6.700	JJ	750		05/29/2025	07/15/2030	20,675
149123-CK-5	CATERPILLAR INC		1.F FE	148,916	150,000	135,189	149,411		107			1.900	1.980	MS	863	2,850	03/02/2021	03/12/2031	151,425
15089Q-AX-2	CELANESE US HOLDINGS LLC		3.B FE	135,127	135,000	142,898	135,140		(7)			7.050	7.461	MN	1,216	9,349	08/10/2023	11/15/2030	139,759
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	1,489,620	1,500,000	1,458,548	1,496,141		1,112			4.250	4.334	AO	10,802	63,750	04/25/2019	04/30/2029	1,531,875
15135U-AW-9	CENOVUS ENERGY INC		2.B FE	99,562	100,000	89,003	99,728		41			2.650	2.699	JJ	1,222	2,650	09/09/2021	01/15/2032	101,325
15189T-BB-2	CENTERPOINT ENERGY INC		2.B FE	99,806	100,000	90,487	99,895		20			2.650	2.671	JD	221	2,650	05/11/2021	06/01/2031	101,325
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	149,360	150,000	135,977	149,647		62			2.350	2.398	AO	881	3,525	03/08/2021	04/01/2031	151,763
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	10,481	10,000	9,568	10,462		(7)			5.300	4.986	AO	133	530	04/28/2023	04/01/2053	10,265
153527-AP-1	CENTRAL GARDEN & PET COMPANY		3.B FE	17,050	20,000	18,856	17,923		319			4.125	6.460	AO	140	825	02/03/2023	04/30/2031	20,413
153609-M#-6	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	100,000	100,000	102,775	100,000					5.690	5.690	AO	1,296	5,690	04/09/2024	04/09/2034	102,845
153609-N#-5	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	100,000	100,000	99,748	100,000					5.400	5.400	AO	1,125	5,400	10/16/2024	10/16/2036	102,700
153609-N@-7	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	100,000	100,000	99,919	100,000					5.300	5.300	AO	1,104	5,300	10/16/2024	10/16/2034	102,650
154915-AA-0	CDK GLOBAL INC		4.C FE	140,700	140,000	121,700	140,331		(176)			8.000	7.824	JD	498	11,200	08/02/2023	06/15/2029	145,600
15870L-AA-6	CRASH CHAMPIONS LLC		5.A FE	10,125	10,000	9,831	10,071		(30)			8.750	8.375	FA	331	875	02/07/2024	02/15/2029	10,438
159864-AG-2	CHARLES RIVER LABORATORIES INTERNA		3.B FE	400,200	420,000	405,494	409,024		2,960			3.750	4.560	MS	4,638	15,750	10/13/2022	03/15/2029	427,875
161150-AF-7	CHART INDUSTRIES INC		3.C FE	188,898	190,000	198,027	189,272		127			7.500	7.588	JJ	7,125	14,250	12/09/2022	01/01/2030	197,125
16115Q-AG-5	CHART INDUSTRIES INC		4.B FE	48,975	50,000	53,073	49,274		108			9.500	9.875	JJ	2,375	4,750	12/08/2022	01/01/2031	52,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
16265#-AA-0	CHAVEZ RAVINE LAND COMPANY LLC		2.B PL	500,000	500,000	485,608	500,000					3.090	3.090	MJSD	43	19,313	06/08/2021	06/08/2028	503,863
163851-AH-1	CHEMOURS COMPANY		4.A FE	400,000	400,000	361,685	400,000					4.625	4.625	MN	2,364	18,500	08/04/2021	11/15/2029	409,250
16411Q-AK-7	CHENIERE ENERGY PARTNERS		2.B	58,975	70,000	68,235	62,599		1,195			4.000	6.439	MS	933	2,800	09/30/2022	03/01/2031	71,400
16411Q-AN-1	CHENIERE ENERGY PARTNERS		2.B FE	108,750	140,000	129,150	117,556		2,966			3.250	6.483	JJ	1,908	4,550	10/26/2022	01/31/2032	142,275
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		2.A FE	578,574	600,000	594,099	590,694		3,629			3.700	4.384	JD	1,850	22,200	06/24/2022	06/01/2028	611,100
167885-C*-1	CHICAGO PARKING METERS LLC		2.B PL	100,000	100,000	104,331	100,000					5.580	5.580	MJSD	16	1,395	09/30/2025	09/30/2030	101,395
171239-AG-1	CHUBB INA HOLDINGS INC		1.F FE	2,969,490	3,000,000	2,645,745	2,985,047		3,046			1.375	1.485	MS	12,146	41,250	09/25/2020	09/15/2030	3,020,625
171340-AN-2	CHURCH & DWIGHT CO INC		2.A FE	979,790	1,000,000	988,479	996,339		2,345			3.150	3.390	FA	13,125	31,500	12/20/2017	08/01/2027	1,015,750
171484-AE-8	CHURCHILL DOWNS INCORPORATED		4.A FE	216,825	210,000	209,217	210,061		(1,538)			4.750	3.988	JJ	4,600	9,975	03/10/2021	01/15/2028	214,988
171484-AJ-7	CHURCHILL DOWNS INCORPORATED		4.A FE	60,000	60,000	62,221	60,000					6.750	6.750	MN	675	4,050	04/11/2023	05/01/2031	62,025
171779-AL-5	CIENA CORPORATION		3.B FE	71,450	80,000	77,148	74,517		1,156			4.000	5.915	JJ	1,342	3,200	03/11/2024	01/31/2030	81,600
172967-PG-0	CITIGROUP INC		2.B FE	670,000	670,000	697,463	670,000					5.827	5.827	FA	14,966	39,041	02/06/2024	02/13/2035	689,520
17327C-AQ-6	CITIGROUP INC		1.G FE	300,000	300,000	275,317	300,000					3.057	3.057	JJ	3,974	9,171	01/18/2022	01/25/2033	304,586
17327C-AR-4	CITIGROUP INC		2.B FE	20,000	20,000	21,272	20,000					6.174	6.174	MN	123	1,235	05/22/2023	05/25/2034	20,617
174610-AT-2	CITIZENS FINANCIAL GROUP INC		2.A FE	555,640	500,000	477,529	525,442		(5,933)			3.250	1.947	AO	2,753	16,250	09/09/2020	04/30/2030	508,125
174610-AW-5	CITIZENS FINANCIAL GROUP INC		2.B FE	1,101,782	1,100,000	951,392	1,101,076		(146)			2.638	2.622	MS	7,335	29,018	09/30/2020	09/30/2032	1,114,509
174610-BE-4	CITIZENS FINANCIAL GROUP INC		2.B FE	150,000	150,000	152,513	150,000					5.641	5.641	MN	940	8,462	05/18/2022	05/21/2037	154,231
174610-BF-1	CITIZENS FINANCIAL GROUP INC		2.A FE	195,270	195,000	203,507	195,213		(35)			5.841	5.801	JJ	4,999	11,390	01/18/2024	01/23/2030	200,695
18060T-AC-9	CLARIOS GLOBAL LP		4.A FE	80,025	80,000	82,031	80,011		(8)			6.750	6.739	MN	690	5,400	04/25/2023	05/15/2028	72,363
184496-AQ-0	CLEAN HARBORS INC		3.B FE	243,800	240,000	246,956	241,765		(774)			6.375	5.993	FA	6,375	15,300	02/01/2023	02/01/2031	185,738
18469L-AE-9	CLEAR STREET HOLDINGS LLC		2.C FE	100,000	100,000	98,072	100,000					8.000	8.000	MS	2,311		09/04/2025	09/30/2030	104,000
18538R-AJ-2	CLEARWATER PAPER CORP		4.B FE	182,700	180,000	168,300	180,000		(418)			4.750	4.367	FA	3,230	8,550	03/16/2021	08/15/2028	184,275
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC		3.B FE	317,250	300,000	299,386	300,744		(3,563)			4.750	3.523	MS	4,196	14,250	03/09/2021	03/15/2028	307,125
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC		3.B FE	179,800	220,000	205,469	192,798		4,329			3.750	6.636	FA	3,117	8,250	02/03/2023	02/15/2031	224,125
18586*-AH-7	CLEVELAND BROTHERS HOLDINGS INC /		2.C PL	500,000	500,000	515,082	500,000					5.810	5.810	FA	10,974	29,050	08/15/2024	08/15/2034	514,525
185899-AN-1	CLEVELAND-CLIFFS INC		3.C FE	299,238	300,000	308,514	299,488		99			6.750	6.796	AO	4,275	20,250	04/28/2023	04/15/2030	310,125
18972E-AA-3	NOVOLEX (CLYDESDALE)		4.A FE	59,550	60,000	61,041	59,753		65			6.625	6.767	AO	839	3,975	01/20/2023	04/15/2029	61,988
18972E-AB-1	NOVOLEX (CLYDESDALE)		4.C FE	9,875	10,000	10,165	9,906		17			8.750	9.020	AO	185	875	03/19/2024	04/15/2030	10,438
191216-DK-3	COCA-COLA CO		1.E FE	99,613	100,000	90,704	99,790		38			2.000	2.043	MS	644	2,000	03/01/2021	03/05/2031	101,000
19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGES		1.F FE	500,000	500,000	485,161	500,000					3.490	3.490	JD	145	17,450	12/28/2017	12/28/2029	508,725
192714-AE-3	COLBUN SA		2.B FE	399,304	400,000	365,671	399,585		61			3.150	3.169	JJ	5,670	12,600	10/14/2021	01/19/2032	406,300
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	165,422	160,000	171,574	164,641		(457)			6.036	5.565	MN	1,234	9,658	02/09/2024	11/15/2033	164,829
201723-AP-8	COMMERCIAL METALS COMPANY		3.A FE	301,950	300,000	284,986	300,827		(246)			3.875	3.780	FA	4,392	11,625	01/19/2021	02/15/2031	305,813
201723-AS-2	COMMERCIAL METALS COMPANY		3.A FE	10,000	10,000	10,225	10,000					5.750	5.750	MN	56		11/12/2025	11/15/2033	10,288
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	200,000	200,000	182,310	200,000					2.688	2.688	MS	1,643	5,376	03/02/2021	03/11/2031	202,688
20402C-A*-6	COMMUNITY PRESERVATION CORPORATION		1.D Z	1,000,000	1,000,000	1,060,801	1,000,000					5.730	5.730	AO	14,325	52,843	10/29/2024	10/01/2034	1,028,650
205887-CF-7	CONAGRA BRANDS INC		2.C FE	790,536	800,000	760,166	797,442		1,371			1.375	1.553	MN	1,833	11,000	10/07/2020	11/01/2027	805,500
207597-EN-1	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	49,865	50,000	44,465	49,923		13			2.050	2.080	JJ	513	1,025	06/21/2021	07/01/2031	50,513
20826F-BE-5	CONOCOPHILLIPS CO		1.F FE	931,790	1,000,000	934,559	933,942		1,104			5.300	5.784	MN	6,772	53,000	04/25/2024	05/15/2053	1,026,500
209111-EF-6	CONS EDISON CO OF NY		1.G FE	30,597	30,000	31,322	30,497		(42)			5.700	5.444	FA	713	1,710	07/28/2023	02/01/2034	30,855
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	149,628	150,000	137,190	149,805		36			2.400	2.426	JD	160	3,600	06/03/2021	06/15/2031	151,800
21871D-AD-5	CORELOGIC INC		4.C FE	17,763	20,000	19,612	18,669		506			4.500	7.671	MN	150	900	02/27/2024	05/01/2028	20,450
21873#-AA-4	CORE ELECTRIC COOPERATIVE		1.D Z	300,000	300,000	309,747	300,000					5.320	5.320	MJSD	621		12/17/2025	12/17/2040	7,289
22160N-AA-7	COSTAR GROUP INC		2.C FE	301,621	300,000	275,489	300,813		(175)			2.800	2.730	JJ	3,873	8,400	07/01/2021	07/15/2030	304,200
224044-CL-9	COX COMMUNICATIONS INC		2.B FE	1,981,990	2,000,000	1,751,681	1,991,031		1,787			1.800	1.899	AO	9,000	36,000	09/25/2020	10/01/2030	2,018,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
226373-AR-9	ENERGY TRANSFER LP		2.B FE	47,375	50,000	50,546	48,564		404			6.000	7.053	FA	1,250	3,000	11/15/2022	02/01/2029	51,500
226373-AT-5	ENERGY TRANSFER LP		2.B FE	130,500	130,000	135,068	130,257		(94)			7.375	7.271	FA	3,995	9,588	01/18/2023	02/01/2031	134,794
228180-AB-1	CROWN AMERICAS LLC		3.B FE	356,481	390,000	398,421	368,411		4,254			5.250	6.771	AO	5,119	20,475	01/17/2023	04/01/2030	400,238
231021-AT-3	CUMMINS INC		1.F FE	2,538,221	2,550,000	2,278,919	2,544,235		1,181			1.500	1.550	MS	12,750	38,250	10/19/2020	09/01/2030	2,569,125
231021-AW-6	CUMMINS INC		1.F FE	930,367	930,000	964,323	930,453		38			5.150	5.142	FA	17,428	47,895	02/15/2024	02/20/2034	953,948
23338V-AV-8	DTE ELECTRIC COMPANY		1.E FE	460,442	460,000	475,498	460,431		(20)			5.200	5.186	MS	7,973	23,920	02/20/2024	03/01/2034	471,960
233851-ED-2	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	149,948	150,000	136,479	149,973		5			2.450	2.454	MS	1,215	3,675	02/25/2021	03/02/2031	151,838
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	902,975	910,000	934,211	904,805		1,228			5.125	5.296	MS	12,437	46,638	07/02/2024	09/25/2029	933,319
23386#-AR-3	DAIRY FARMERS OF AMERICA INC		2.B FE	500,000	500,000	500,003	500,000					4.660	4.660	JJ	11,521	23,300	01/03/2019	01/03/2026	511,650
23386#-AT-9	DAIRY FARMERS OF AMERICA INC		2.B FE	500,000	500,000	507,020	500,000					4.830	4.830	JJ	11,941	24,150	01/03/2019	01/03/2029	512,075
23386#-AU-6	DAIRY FARMERS OF AMERICA INC		2.B FE	500,000	500,000	506,405	500,000					4.930	4.930	JJ	11,983	24,650	01/03/2019	01/03/2031	512,325
23389B-AA-9	DAIRYLAND POWER COOPERATIVE		1.G	282,138	287,501	254,311	283,520		367			3.420	3.614	MJSD	27	9,833	08/03/2017	03/30/2043	2,416
24422E-VS-5	JOHN DEERE CAPITAL CORP		1.E FE	49,928	50,000	44,705	49,959		7			2.000	2.016	JD	39	1,000	06/14/2021	06/17/2031	50,500
24618#-BC-3	DELAWARE NORTH COMPANIES INC.		2.C IF	200,000	200,000	201,294	200,000					5.980	5.980	MS	3,621		09/12/2025	09/12/2035	205,980
247109-H#-1	DELMARVA POWER & LIGHT COMPANY		1.F	100,000	100,000	101,685	100,000					5.240	5.240	MS	1,470	5,240	03/20/2024	03/20/2034	102,620
25245B-AE-7	DIAGEO INVESTMENT CORPORATION		1.G FE	2,040,228	2,005,000	2,124,934	2,038,247		(1,981)			5.625	5.392	AO	23,809	56,391	04/15/2025	04/15/2035	2,061,391
253393-AF-9	DICKS SPORTING GOODS INC.		2.B FE	793,584	800,000	736,192	795,989		639			3.150	3.242	JJ	11,620	25,200	01/18/2022	01/15/2032	812,600
254687-EK-8	WALT DISNEY CO		1.F FE	170,768	150,000	173,596	168,785		(1,077)			6.750	5.326	JJ	4,838	10,125	02/08/2024	01/09/2038	155,063
256746-AH-1	DOLLAR TREE INC		2.B FE	505,870	500,000	500,441	501,669		(678)			4.200	4.037	MN	2,683	21,000	05/07/2019	05/15/2028	510,500
25755*-AA-2	DOMINION UTILITY PRIVATIZATION		1.D	400,000	400,000	414,726	400,000					5.350	5.350	MJSD	59	26,750	02/15/2024	02/15/2034	405,350
263534-CP-2	E I DU PONT DE NEMOURS AND CO		1.G FE	101,076	100,000	92,579	100,541		(116)			2.300	2.170	JJ	1,061	2,300	03/05/2021	07/15/2030	101,150
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC		2.C FE	484,025	500,000	493,115	496,554		2,067			3.616	4.070	FA	7,533	18,080	03/18/2019	08/01/2027	509,040
267475-AD-3	DYCOM INDUSTRIES INC		3.C FE	147,450	150,000	148,170	148,054		269			4.500	4.725	AO	1,425	6,750	06/28/2022	04/15/2029	153,375
26884L-AZ-2	EQT CORP		2.C FE	10,191	10,000	10,350	10,170		(22)			6.375	5.561	AO	159	319	09/08/2025	04/01/2029	10,319
26884T-AR-3	ERAC USA FINANCE LLC		1.G FE	529,695	500,000	497,488	503,241		(4,758)			3.300	2.317	JD	1,375	16,500	02/12/2020	12/01/2026	508,250
26884T-AZ-5	ERAC USA FINANCE LLC		1.G FE	159,858	160,000	164,524	159,866		9			5.200	5.212	AO	1,410	8,320	02/05/2024	10/30/2034	164,160
26969P-AB-4	EAGLE MATERIALS INC		2.B FE	198,515	200,000	181,800	199,140		144			2.500	2.584	JJ	2,500	5,000	06/18/2021	07/01/2031	202,500
278865-AV-2	ECOLAB INC		1.G FE	996,850	1,000,000	990,991	999,754		312			2.700	2.730	MN	4,500	27,000	10/13/2016	11/01/2026	1,013,500
278865-BF-6	ECOLAB INC		1.G FE	92,495	100,000	86,997	95,950		748			1.300	2.146	JJ	545	1,300	03/05/2021	01/30/2031	100,650
28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LLC		2.B	500,000	500,000	481,929	500,000					3.550	3.550	JD	937	17,750	06/12/2019	06/12/2029	508,875
286857-G*-2	ELIZABETHTOWN GAS CO		1.F FE	100,000	100,000	101,751	100,000					5.210	5.210	JD	434	5,210	05/18/2023	06/01/2033	102,605
29103C-AA-6	EMRLD BORROWER LP		3.C FE	170,000	170,000	177,195	170,000					6.625	6.625	JD	501	11,263	05/04/2023	12/15/2030	175,631
29103D-AT-3	EMERA US FINANCE LP		2.C FE	150,000	150,000	135,661	150,000					2.639	2.639	JD	176	3,959	12/02/2021	06/15/2031	151,979
29272W-AD-1	ENERGIZER HOLDINGS INC		4.B FE	28,950	30,000	28,665	29,495		140			4.375	4.943	MS	332	1,313	10/22/2021	03/31/2029	30,656
29275Y-AF-9	ENERSYS		3.C FE	20,150	20,000	20,810	20,101		(27)			6.625	6.438	JJ	611	1,325	01/11/2024	01/15/2032	20,663
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV		2.A FE	199,192	200,000	190,172	199,708		114			2.125	2.185	JJ	1,995	4,250	07/07/2021	07/12/2028	202,125
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV		2.A FE	198,756	200,000	180,077	199,290		120			2.500	2.569	JJ	2,347	5,000	07/07/2021	07/12/2031	202,500
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV		2.A FE	197,402	200,000	203,869	198,210		251			5.000	5.165	JD	444	10,000	06/08/2022	06/15/2032	205,000
29364D-AV-2	ENTERGY ARKANSAS LLC		1.F FE	547,365	500,000	500,775	513,956		(6,152)			4.000	2.667	JD	1,667	20,000	03/13/2020	06/01/2028	510,000
29364G-AK-9	ENTERGY CORPORATION		2.B FE	7,693	10,000	7,286	7,802		43			3.750	5.376	JD	17	375	04/28/2023	06/15/2050	10,188
29364G-AP-8	ENTERGY CORPORATION		2.B FE	99,236	100,000	89,911	99,575		73			2.400	2.484	JD	107	2,400	03/02/2021	06/15/2031	101,200
29365B-AB-9	ENTEGRIS INC		3.B FE	77,350	80,000	81,601	78,277		324			5.950	6.515	JD	212	4,760	01/19/2023	06/15/2030	82,380
29446M-AC-6	EQUINOR ASA		1.D FE	682,190	1,000,000	700,087	692,239		6,082			3.250	5.603	MN	3,882	32,500	04/25/2024	11/18/2049	1,016,250
29452E-AC-5	EQUITABLE HOLDINGS INC		2.A FE	10,286	10,000	10,453	10,216		(26)			5.594	5.212	JJ	264	559	02/03/2023	01/11/2033	10,280
29481#-AM-5	ERGON INC		2.C PL	100,000	100,000	103,718	100,000					6.100	6.100	MJSD	85	6,100	03/26/2024	09/26/2030	50,763

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	499,080	500,000	469,771	499,576		92			2.600	2.621	AO	2,744	13,000	04/07/2020	04/15/2030	506,500
29736R-AR-1	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	99,340	100,000	89,289	99,641		65			1.950	2.023	MS	574	1,950	03/01/2021	03/15/2031	100,975
30040W-AE-8	EVERSOURCE ENERGY		2.B FE	999,320	1,000,000	982,361	999,852		80			3.300	3.308	JJ	15,217	33,000	01/03/2018	01/15/2028	1,016,500
30040W-AK-4	EVERSOURCE ENERGY		2.B FE	1,290,172	1,300,000	1,148,411	1,295,168		996			1.650	1.734	FA	8,103	21,450	10/21/2020	08/15/2030	1,310,725
30040W-AL-2	EVERSOURCE ENERGY		2.B FE	99,614	100,000	90,524	99,789		39			2.550	2.594	MS	751	2,550	03/08/2021	03/15/2031	101,275
30040W-AU-2	EVERSOURCE ENERGY		2.B FE	89,860	90,000	91,055	89,915		27			5.125	5.141	MN	589	4,613	05/08/2023	05/15/2033	92,306
30040W-AX-6	EVERSOURCE ENERGY		2.B FE	219,087	220,000	226,500	219,232		74			5.500	5.555	JJ	6,050	12,100	02/09/2024	01/01/2034	226,050
30161N-BN-0	EXELON CORPORATION		2.B FE	699,057	700,000	728,992	699,334		113			5.450	5.465	MS	11,233	38,150	02/22/2024	03/15/2034	719,075
30215*-AR-9	EXPLORER PIPELINE CO		2.B	500,000	500,000	494,935	500,000					3.760	3.760	AO	3,394	18,800	10/26/2017	10/29/2027	509,400
30217A-AC-7	EXPERIAN FINANCE PLC		1.G FE	209,156	200,000	187,944	204,503		(1,081)			2.750	2.151	MS	1,726	5,500	07/13/2021	03/08/2030	202,750
30231G-BM-3	EXXON MOBIL CORP		1.D FE	77,763	100,000	71,984	78,335		432			3.452	4.966	AO	729	3,452	09/05/2024	04/15/2051	101,726
302491-AX-3	FMC CORPORATION		3.A FE	339,949	340,000	298,536	339,995		1			5.650	5.650	MN	2,295	19,210	05/15/2023	05/18/2033	349,605
305734-AB-1	FAIRVIEW HEALTH SERVICES		2.A FE	500,000	500,000	420,720	500,000					2.558	2.558	MN	1,634	12,790	10/06/2021	11/15/2031	506,395
31428X-DU-7	FEDEX CORP		2.B FE	1,882,232	2,280,000	1,749,302	1,884,467		2,235			4.050	5.403	FA	34,884		10/08/2025	02/15/2048	2,326,170
314890-AD-6	FERGUSON FINANCE PLC		2.A FE	348,177	350,000	349,043	348,771		164			4.650	4.715	AO	3,210	16,275	04/12/2022	04/20/2032	358,138
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERV		2.B FE	149,069	150,000	134,154	149,497		93			2.250	2.319	MS	1,125	3,375	02/23/2021	03/01/2031	151,688
316502-AB-9	FIDUS RE LTD 144A FLT		1.B FE	1,500,000	1,500,000	1,503,750	1,500,000					2.950	2.950	MON	2,090	106,771	02/11/2021	01/11/2033	1,503,688
316773-DA-5	FIFTH THIRD BANCORP		2.A FE	698,621	700,000	686,842	699,716		205			2.550	2.581	MN	2,777	17,850	04/30/2020	05/05/2027	708,925
31847R-AH-5	FIRST AMERICAN FINANCIAL CORP		2.C FE	7,724	10,000	8,736	8,376		238			2.400	5.831	FA	91	240	02/09/2023	08/15/2031	10,120
341081-GG-6	FLORIDA POWER & LIGHT CO		1.D FE	648,960	650,000	587,389	649,352		98			2.450	2.468	FA	6,547	15,925	01/12/2022	02/03/2032	657,963
34355J-AB-4	FLOWSERVE CORPORATION		2.C FE	199,312	200,000	179,165	199,570		64			2.800	2.839	JJ	2,582	5,600	09/09/2021	01/15/2032	202,800
34490*-AB-2	FOOTBALL CLUB TERM NOTES 2025-XIX		1.F FE	100,000	100,000	102,518	100,000					5.250	5.250	OCT	1,269	1,079	07/24/2025	10/05/2034	105,250
353514-E#-5	FRANKLIN ELECTRIC CO. INC.		2.A Z	100,000	100,000	101,393	100,000					5.010	5.010	MS	1,322		09/26/2025	09/26/2032	102,505
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE		2.C FE	148,793	150,000	135,361	149,275		110			3.000	3.090	JD	375	4,500	05/12/2021	12/01/2031	152,250
361448-AZ-6	GATX CORPORATION		2.B FE	997,440	1,000,000	996,563	999,639		278			3.850	3.880	MS	9,732	38,500	02/06/2017	03/30/2027	1,019,250
36168Q-AM-6	GFL ENVIRONMENTAL INC		2.C FE	409,325	430,000	422,836	419,924		3,425			3.500	4.376	MS	5,017	15,050	10/03/2022	09/01/2028	437,525
36170J-AD-8	GGAM FINANCE LTD		3.B FE	12,013	12,000	12,445	12,008		(3)			6.875	6.844	AO	174	825	03/27/2024	04/15/2029	12,413
366651-AE-7	GARTNER INC		2.C FE	307,125	300,000	284,172	301,764		(1,019)			3.750	3.352	AO	2,813	11,250	06/29/2022	10/01/2030	305,625
370334-CQ-5	GENERAL MILLS INC		2.B FE	381,525	390,000	346,514	383,681		919			2.250	2.519	AO	1,877	8,775	08/17/2023	10/14/2031	394,388
37045X-DS-2	GENERAL MOTORS FINANCIAL CO INC		2.B FE	549,434	550,000	502,004	549,684		47			3.100	3.111	JJ	8,004	17,050	01/06/2022	01/12/2032	558,525
37045X-EP-7	GENERAL MOTORS FINANCIAL CO INC		2.B FE	1,331,864	1,310,000	1,391,164	1,328,697		(1,839)			6.100	5.870	JJ	38,623	79,910	02/05/2024	01/07/2034	1,349,955
37185L-AN-2	GENESIS ENERGY LP/ GENESIS ENERGY		4.B FE	160,688	160,000	168,166	160,390		(148)			8.875	8.755	AO	2,998	14,200	01/19/2023	04/15/2030	167,100
37185L-AR-3	GENESIS ENERGY LP/ GENESIS ENERGY		4.B FE	10,000	10,000	10,380	10,000					8.000	8.000	MN	102	724	12/05/2024	05/15/2033	10,400
375558-BY-8	GILEAD SCIENCES INC		1.G FE	699,230	700,000	627,269	699,637		73			1.650	1.661	AO	2,888	11,550	10/20/2020	10/01/2030	705,775
375558-CA-9	GILEAD SCIENCES INC		1.G FE	980,800	1,000,000	998,092	981,456		344			5.550	5.684	AO	11,717	55,500	04/29/2024	10/15/2053	1,027,750
37940@-AC-7	GLOBAL RENTAL CO INC		2.B	400,000	400,000	423,274	400,000					5.820	5.820	JJ	10,735	29,294	04/12/2024	07/15/2031	411,640
37940@-AD-5	GLOBAL RENTAL CO INC		2.B	400,000	400,000	423,804	400,000					5.910	5.910	JJ	10,901	29,747	04/12/2024	07/15/2033	411,820
37940@-AF-0	GLOBAL RENTAL CO. INC.		2.A IF	400,000	400,000	427,312	400,000					5.990	5.990	JJ	11,514		07/08/2025	07/08/2037	411,980
37940X-AD-4	GLOBAL PAYMENTS INC		2.C FE	52,720	50,000	46,398	51,319		(300)			2.900	2.227	MN	185	1,450	02/19/2021	05/15/2030	50,725
37954F-AK-0	GLOBAL PARTNERS LP/GLP FINANCE COR		4.A FE	10,238	10,000	10,533	10,160		(44)			8.250	7.648	JJ	380	825	02/13/2024	01/15/2032	10,413
37959E-AA-0	GLOBE LIFE INC		2.A FE	1,447,419	1,450,000	1,312,250	1,448,738		257			2.150	2.170	FA	11,777	31,175	08/18/2020	08/15/2030	1,465,588
38016L-AA-3	GO DADDY OPERATING COMPANY LLC		3.C FE	47,250	50,000	50,129	48,861		541			5.250	6.535	JD	219	2,625	10/27/2022	12/01/2027	51,313
38016L-AC-9	GO DADDY OPERATING COMPANY LLC/GD		3.C FE	300,000	300,000	287,634	300,000					3.500	3.500	MS	3,500	10,500	02/22/2021	03/01/2029	305,250
38021M-AA-4	GOAT HOLDCO LLC		4.B FE	20,063	20,000	20,500	20,054		(9)			6.750	6.674	FA	563	814	12/11/2024	02/01/2032	20,675
381416-A5-3	GOLDMAN SACHS GROUP INC/THE		2.A FE	1,829,688	1,835,000	2,047,619	1,830,921		441			6.561	6.595	AO	22,407	120,394	10/19/2023	10/24/2034	1,895,197

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE		2.A FE	450,000	450,000	415,181	450,000					3.102	3.102	FA	4,924	13,959	01/19/2022	02/24/2033	456,980
384311-AC-0	GRAFTECH FINANCE INC		5.B FE	240,000	300,000	222,750	250,059		9,846			4.625	9.777	JD	308	13,875	12/23/2024	12/23/2029	306,938
384701-AA-6	GRAHAM PACKAGING CO INC		5.A FE	8,800	10,000	10,008	9,346		210			7.125	10.026	FA	269	713	03/08/2023	08/15/2028	10,356
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LL		3.B FE	50,000	50,000	47,264	50,000					3.750	3.750	FA	781	1,875	11/09/2021	02/01/2030	50,938
389286-AA-3	GRAY TELEVISION INC		5.B FE	70,000	70,000	52,491	70,000					5.375	5.375	MN	481	3,763	10/26/2021	11/15/2031	71,881
389925-AA-6	GREAT CANADIAN GAMING CORP		4.B FE	20,000	20,000	20,203	20,000					8.750	8.750	MN	224	1,784	10/31/2024	11/15/2029	20,875
39121J-C@-7	GREAT RIVER ENERGY		1.G	666,667	666,667	584,086	666,940					3.590	3.590	AO	5,053	23,933	08/29/2017	10/15/2045	22,621
39121J-D#-4	GREAT RIVER ENERGY		1.G	133,000	133,000	132,557	133,000					5.800	5.800	AO	2,528		09/03/2025	10/15/2050	136,857
404119-CQ-0	HCA INC		2.C FE	149,898	150,000	156,326	149,992		30			5.500	5.501	JD	688	8,250	05/01/2023	06/01/2033	154,125
404119-CU-1	HCA INC		2.C FE	989,373	990,000	1,033,965	989,657		69			5.600	5.605	AO	13,860	55,440	02/20/2024	04/01/2034	1,017,720
406216-BK-6	HALLIBURTON COMPANY		2.A FE	47,587	50,000	44,858	47,675		64			5.000	5.384	MN	319	2,500	09/05/2024	11/15/2045	51,250
418751-AL-7	HAT HOLDINGS I LLC / HAT HOLDINGS		2.C FE	62,025	60,000	62,289	60,838		(636)			8.000	6.787	JD	213	4,800	01/11/2024	06/15/2027	62,400
419866-AV-0	HAWAIIAN ELECTRIC COMPANY INC		3.B FE	22,151	22,000	22,310	22,144		(7)			6.000	5.840	AO	378		09/12/2025	10/01/2033	22,660
42251#-AM-6	HEB GROCERY COMPANY LP		1.F	1,000,000	1,000,000	1,000,371	1,000,000					4.050	4.050	JD	1,800	40,500	12/15/2011	12/15/2027	1,020,250
423452-AG-6	HELMERICH & PAYNE INC		2.B FE	498,905	500,000	446,847	499,298		111			2.900	2.927	MS	3,706	14,500	06/08/2022	09/29/2031	507,250
42545#-AE-0	HENDRICKSON HOLDINGS LLC		2.B Z	200,000	200,000	208,394	200,000					5.720	5.720	JD	636		12/11/2025	12/11/2032	205,720
42704L-AF-1	HERC HOLDINGS INC		3.C FE	10,000	10,000	10,524	10,000					7.000	7.000	JD	31	375	06/17/2025	06/15/2030	10,350
42704L-AG-9	HERC HOLDINGS INC		3.C FE	20,174	20,000	21,250	20,158		(16)			7.250	7.040	JD	64	777	06/17/2025	06/15/2033	20,725
42704L-AK-0	HERC HOLDINGS INC		3.C FE	2,000	2,000	2,026	2,000					6.000	6.000	MS	5		12/02/2025	03/15/2034	2,060
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		3.A FE	120,225	120,000	117,394	120,055		(43)			4.250	4.207	FA	1,927	5,100	08/03/2021	02/15/2030	122,550
431116-AE-2	HIGHMARK INC		2.B FE	299,922	300,000	266,790	299,956		8			2.550	2.553	MN	1,084	7,650	05/05/2021	05/10/2031	303,825
431318-AU-8	HILCORP ENERGY I LP		3.B FE	306,600	300,000	296,670	301,354		(1,163)			5.750	5.313	FA	7,188	17,250	01/08/2021	02/01/2029	308,625
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY		3.B FE	28,350	30,000	30,101	28,936		233			4.875	5.874	JJ	674	1,463	05/12/2023	01/15/2030	30,731
43283Q-AC-4	HILTON GRAND VACATIONS BORROWER ES		3.B FE	240,600	240,000	245,994	240,437		(100)			6.625	6.555	JJ	7,332	15,900	01/18/2024	01/15/2032	247,950
436440-AP-6	HOLOGIC INC 144A		3.B FE	74,925	90,000	88,701	81,874		2,290			3.250	6.493	FA	1,105	2,925	09/23/2022	02/15/2029	91,463
437076-CF-7	HOME DEPOT INC		1.F FE	186,088	200,000	173,784	192,403		1,365			1.375	2.150	MS	810	2,750	03/05/2021	03/15/2031	201,375
44332P-AH-4	HUB INTERNATIONAL LTD		4.A FE	205,275	200,000	209,985	203,178		(1,149)			7.250	6.538	JD	644	14,500	01/22/2024	06/15/2030	207,250
443510-AJ-1	HUBBELL INCORPORATED		2.A FE	994,380	1,000,000	990,115	998,798		639			3.500	3.559	FA	13,222	35,000	01/31/2018	02/15/2028	1,017,500
443510-AK-8	HUBBELL INCORPORATED		2.A FE	199,205	200,000	182,342	199,569		77			2.300	2.344	MS	1,354	4,600	03/04/2021	03/15/2031	202,300
444859-BX-9	HUMANA INC		2.B FE	10,104	10,000	9,127	10,102		(1)			5.500	5.427	MS	162	550	04/19/2023	03/15/2053	10,275
446150-AS-3	HUNTINGTON BANCSHARES INC		2.A FE	1,028,314	975,000	910,496	998,587		(5,851)			2.550	1.894	FA	10,152	24,863	10/02/2020	02/04/2030	987,431
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC		3.A FE	100,228	100,000	84,318	100,131		(23)			2.950	2.923	JD	131	2,950	05/24/2021	06/15/2031	101,475
44805R-AA-3	HUSKY INJECTION MOLDING SYSTEMS LT		4.C FE	80,300	80,000	83,898	80,187		(68)			9.000	8.876	FA	2,720	7,200	02/01/2024	02/15/2029	83,600
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD		1.G FE	315,731	320,000	323,474	316,508		431			4.900	5.066	FA	6,359	15,680	02/08/2024	02/05/2034	327,840
45167R-B@-2	IDEX CORPORATION		2.A FE	1,000,000	1,000,000	1,020,605	1,000,000					5.130	5.130	JD	2,565	51,300	06/13/2023	06/13/2028	1,025,650
456837-AH-6	ING GROEP NV		1.G FE	998,690	1,000,000	999,533	999,825		135			3.950	3.965	MS	10,094	39,500	03/21/2017	03/29/2027	1,019,750
45688C-AB-3	INGEVITY CORP		3.C FE	313,325	310,000	301,791	309,345		(652)			3.875	3.606	MN	2,002	12,013	04/26/2023	11/01/2028	316,006
457030-AK-0	INGLES MARKETS INCORPORATED		3.B FE	443,173	440,000	415,790	441,506		(400)			4.000	3.893	JD	782	17,600	06/18/2021	06/15/2031	448,800
457187-AB-8	INGREDION INC		2.B FE	1,460,475	1,500,000	1,489,867	1,496,681		4,507			3.200	3.502	AO	12,000	48,000	12/13/2016	10/01/2026	1,524,000
457187-AC-6	INGREDION INC		2.B FE	969,255	900,000	847,988	931,644		(7,176)			2.900	2.016	JD	2,175	26,100	07/09/2020	06/01/2030	913,050
458140-BY-5	INTEL CORPORATION		2.B FE	2,470,600	2,500,000	2,485,967	2,489,990		5,965			3.750	4.012	FA	38,021	93,750	08/30/2022	08/05/2027	2,546,875
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		1.G FE	96,788	100,000	85,139	98,047		268			1.850	2.165	MS	545	1,850	02/18/2021	09/15/2032	100,925
459506-AQ-4	INTERNATIONAL FLAVORS AND FRAGRANCES INC		2.C FE	1,404,583	1,400,000	1,264,696	1,402,292		(454)			2.300	2.262	MN	5,367	32,200	07/13/2021	11/01/2030	1,416,100
461070-AU-8	INTERSTATE POWER AND LIGHT CO		2.A FE	159,133	160,000	168,145	159,326		88			5.700	5.768	AO	1,925	9,120	09/18/2023	10/15/2033	164,560
461070-AW-4	INTERSTATE POWER AND LIGHT CO		2.A FE	100,394	100,000	94,942	100,400		4			5.450	5.422	MS	1,378	5,813	09/04/2024	09/30/2054	102,725

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
46128M-AQ-4	INVERSIONES CMPC SA		2.B FE	99,273	100,000	89,493	99,591		71			3.000	3.085	AO	708	3,000	03/31/2021	04/06/2031	101,500
46590X-AM-8	JBS USA HOLDING LUX SARL		2.C FE	140,000	140,000	132,946	140,000					3.750	3.750	JD	438	5,250	08/22/2023	12/01/2031	142,625
46647P-CU-8	JPMORGAN CHASE & CO		1.E FE	450,000	450,000	413,571	450,000					2.963	2.963	JJ	5,778	13,334	01/18/2022	01/25/2033	456,667
46647P-DR-4	JPMORGAN CHASE & CO		1.E FE	70,223	70,000	72,848	70,185		(20)			5.350	5.306	JD	312	3,745	07/17/2023	06/01/2034	71,873
46647P-DY-9	JPMORGAN CHASE & CO		1.F FE	1,743,805	1,750,000	1,925,023	1,745,631		801			6.254	6.291	AO	20,673	109,445	11/01/2023	10/23/2034	1,804,723
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	1,924,220	2,000,000	1,993,410	1,996,973		9,335			3.050	3.520	AO	10,506	61,000	01/05/2017	04/29/2026	2,030,500
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	149,739	150,000	153,225	149,923		75			5.250	5.274	AO	1,728	7,875	04/04/2023	04/12/2028	153,938
469814-AA-5	JACOBS ENGINEERING GROUP INC.		2.C FE	19,980	20,000	21,104	20,000		5			5.900	5.900	MS	393	1,180	02/13/2023	03/01/2033	20,590
47077W-AA-6	JANE STREET GROUP LLC		3.A FE	100,900	100,000	98,376	100,175		(193)			4.500	4.293	MN	575	4,500	11/03/2021	11/15/2029	102,250
47077W-AE-8	JANE STREET GROUP LLC		3.A FE	10,000	10,000	10,438	10,000					6.750	6.750	MN	113	349	04/23/2025	05/01/2033	10,338
47216F-AA-5	JAZZ SECURITIES DAC		3.A FE	691,400	720,000	710,144	701,326		4,347			4.375	5.104	JJ	14,525	31,500	03/29/2023	01/15/2029	735,750
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC		2.B FE	594,456	600,000	532,318	596,616		533			2.625	2.731	AO	3,325	15,750	10/05/2021	10/15/2031	607,875
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	148,775	150,000	132,265	149,273		121			2.000	2.091	MS	875	3,000	09/13/2021	09/16/2031	151,500
481210-AB-7	JRD HOLDINGS LLC		2.B PL	181,818	181,818	182,288	183,475					4.650	4.648	AO	1,433	8,455	04/30/2012	04/30/2027	16,913
481210-AU-5	JRD HOLDINGS. LLC		2.B PL	300,000	300,000	305,593	300,000					5.550	5.550	MN	1,943	16,650	11/19/2024	11/19/2035	308,325
48121@-AV-3	JRD HOLDINGS. LLC		2.B PL	300,000	300,000	306,276	300,000					5.600	5.600	MN	1,960	16,800	11/19/2024	11/19/2036	308,400
48123V-AF-9	ZIFF DAVIS INC		3.C FE	72,975	70,000	66,483	71,295		(431)			4.625	3.918	AO	683	3,238	11/05/2021	10/15/2030	71,619
48203R-AP-9	JUNIPER NETWORKS INC		2.B FE	293,290	350,000	309,707	314,303		6,230			2.000	4.229	JD	408	7,000	06/16/2022	12/10/2030	353,500
483007-AL-4	KAISER ALUMINUM CORPORATION		3.C FE	350,000	350,000	338,143	350,000					4.500	4.500	JD	1,313	15,750	05/11/2021	06/01/2031	357,875
485134-BS-8	EVERGY METRO INC		1.F FE	8,458	10,000	8,041	8,540		32			4.125	5.216	AO	103	413	04/28/2023	04/01/2049	10,206
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		4.A FE	25,800	30,000	29,902	27,723		732			4.875	8.056	MS	431	1,463	03/10/2023	09/15/2028	30,731
489170-AF-7	KENNAMETAL INC		2.B FE	50,759	50,000	45,774	50,408		(75)			2.800	2.622	MS	467	1,400	02/09/2021	03/01/2031	50,700
491386-D*-6	KENTUCKY POWER COMPANY		2.B	1,000,000	1,000,000	997,863	1,000,000					4.180	4.180	MS	10,566	41,800	09/30/2014	09/30/2026	1,020,900
49271V-AN-0	KEURIG DR PEPPER INC		2.B FE	148,255	150,000	133,929	149,041		173			2.250	2.381	MS	994	3,375	03/05/2021	03/15/2031	151,688
49271V-AV-2	KEURIG DR PEPPER INC		2.B FE	1,919,825	1,895,000	1,936,645	1,918,369		(1,455)			5.300	5.110	MS	29,573	50,218	04/15/2025	03/15/2034	1,945,218
49306S-AA-4	KEY BANK NA		2.A FE	251,375	250,000	251,226	250,525		(253)			4.390	4.277	JD	518	10,975	06/07/2022	12/14/2027	255,488
49326E-EG-4	KEYCORP		2.B FE	499,145	500,000	500,392	499,816		140			4.100	4.117	AO	3,474	20,500	04/23/2018	04/30/2028	510,250
49326E-EJ-8	KEYCORP		2.B FE	2,524,225	2,500,000	2,361,503	2,510,150		(2,555)			2.550	2.436	AO	15,938	63,750	02/20/2020	10/01/2029	2,531,875
49327V-2A-1	KEYBANK NA		2.B FE	997,560	1,000,000	997,741	999,972		258			3.400	3.407	MN	3,872	34,000	05/17/2016	05/20/2026	1,017,000
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION		2.B FE	552,865	500,000	490,958	520,314		(5,971)			3.900	2.570	AO	4,225	19,500	02/12/2020	04/13/2029	509,750
494368-CB-7	KIMBERLY-CLARK CORPORATION		1.F FE	499,615	500,000	481,725	499,833		49			3.100	3.108	MS	4,090	15,500	03/24/2020	03/26/2030	507,750
49456B-AW-1	KINDER MORGAN INC		2.B FE	993,289	1,100,000	1,025,754	996,258		1,738			5.450	6.177	FA	24,979	59,950	04/26/2024	08/01/2052	1,129,975
49461M-AA-8	KINETIK HOLDINGS LP		3.A FE	299,825	320,000	322,826	307,032		2,407			5.875	6.948	JD	836	18,800	04/11/2023	06/15/2030	329,400
497266-AC-0	KIRBY CORPORATION		2.B FE	987,875	1,000,000	999,325	996,718		1,415			4.200	4.360	MS	14,000	42,000	02/27/2019	03/01/2028	1,021,000
50012L-AC-8	KODIAK GAS SERVICES LLC		3.C FE	209,494	208,000	216,415	208,854		(362)			7.250	7.038	FA	5,697	15,080	02/06/2024	02/15/2029	215,540
501044-DP-3	KROGER CO		2.A FE	523,250	500,000	460,430	510,577		(2,474)			2.200	1.662	MN	1,833	11,000	09/09/2020	05/01/2030	505,500
50168Q-AC-9	LABL INC		5.A FE	56,775	90,000	56,397	56,775		(146)	33,335		5.875	5.684	MN	881	5,288	10/26/2021	11/01/2028	59,418
50168Q-AE-5	LABL INC		5.A FE	169,359	266,000	167,838	169,359		(546)	97,938		9.500	9.215	MN	4,212	25,270	03/29/2023	11/01/2028	120,417
501889-AF-6	LKQ CORP		2.C FE	258,217	260,000	278,806	258,577		155			6.250	6.343	JD	722	16,250	10/26/2023	06/15/2033	268,125
50190E-AC-8	MORGAN AUTO GROUP LLC		4.B FE	30,213	30,000	31,731	30,130		(40)			8.250	8.060	FA	1,031	2,475	07/20/2023	08/01/2031	31,238
501955-AD-0	LG CHEM LTD		2.B FE	199,912	200,000	178,238	199,949		9			2.375	2.380	JJ	2,296	4,750	06/28/2021	07/07/2031	202,375
50220P-AD-5	LSEG FINANCE PLC		1.G FE	449,249	450,000	408,376	449,596		72			2.500	2.518	AO	2,656	11,250	03/25/2021	04/06/2031	455,625
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC		2.B FE	7,751	10,000	7,200	7,855		41			4.200	5.887	AO	89	420	04/28/2023	10/15/2049	10,210
512807-AT-5	LAM RESEARCH CORPORATION		1.G FE	9,859	10,000	9,189	9,868		3			4.875	4.972	MS	144	488	04/28/2023	03/15/2049	10,244
513272-AE-4	LAMB WESTON HOLDINGS INC		3.C FE	250,700	250,000	238,166	250,390		(86)			4.375	4.333	JJ	4,588	10,938	11/09/2021	01/31/2032	255,469

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
524590-AA-4	LEEWARD RENEWABLE ENERGY LLC		3.C FE	403,600	400,000	380,693	400,414		(768)			4.250	4.038	JJ	8,500	17,000	06/24/2021	07/01/2029	408,500
524660-AY-3	LEGGETT & PLATT INC		2.C FE	987,490	1,000,000	984,493	997,440		1,410			3.500	3.643	MN	4,472	35,000	01/09/2018	11/15/2027	1,017,500
527298-CN-1	LEVEL 3 FINANCING INC		4.A FE	11,010	11,000	11,336	11,010					7.000	6.977	MS	284		09/04/2025	03/31/2034	11,385
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1		2.B	500,000	500,000	497,073	500,000					3.940	3.940	AO	3,338	19,700	03/24/2017	04/30/2027	509,850
531968-AB-1	LIGHT AND WONDER INTERNATIONAL INC		4.A FE	63,000	63,000	63,761	63,000					6.250	6.250	AO	1,061		09/10/2025	10/01/2033	64,969
53359#-AL-6	LINCOLN ELECTRIC HOLDINGS INC		2.A	500,000	500,000	521,581	500,000					5.740	5.740	JD	877	28,700	06/20/2024	06/20/2034	514,350
535555-A*-7	LINDSAY CORP		2.C	496,520	500,000	483,074	498,485		332			3.820	3.900	FA	7,003	19,100	06/14/2019	02/19/2030	509,550
536797-AG-8	LITHIA MOTORS INC		3.B FE	240,800	240,000	232,062	240,073		(171)			3.875	3.800	JD	775	9,300	05/20/2021	06/01/2029	244,650
539830-CB-3	LOCKHEED MARTIN CORPORATION		1.F FE	19,848	20,000	18,888	19,860		4			5.200	5.247	FA	393	1,040	05/23/2023	02/15/2055	20,520
548661-DP-9	LOWES COMPANIES INC		2.A FE	833,048	800,000	791,215	805,514		(4,923)			3.100	2.456	MN	3,996	24,800	01/14/2020	05/03/2027	812,400
548661-EM-5	LOWES COMPANIES INC		2.A FE	506,928	530,000	515,309	507,691		416			5.625	5.938	AO	6,294	29,813	04/30/2024	04/15/2053	544,906
55261F-AR-5	M&T BANK CORPORATION		2.A FE	3,565,372	4,110,000	4,143,044	3,655,930		41,498			5.053	6.858	JJ	88,840	207,678	09/28/2023	01/27/2034	4,213,839
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO		1.G FE	999,660	1,000,000	988,317	1,000,000					3.400	3.398	FA	12,656	34,000	08/14/2017	08/17/2027	1,017,000
552953-CJ-8	MGM RESORTS INTERNATIONAL		3.C FE	20,025	20,000	20,606	20,018		(5)			6.500	6.469	AO	274	1,300	03/26/2024	04/15/2032	20,650
55336V-BV-1	MPLX LP		2.B FE	19,834	20,000	20,124	19,877		14			5.000	5.103	MS	333	1,000	02/02/2023	03/01/2033	20,500
556079-AD-3	MACQUARIE BANK LTD		2.A FE	200,000	200,000	182,256	200,000					3.052	3.052	MS	2,001	6,104	02/23/2021	03/03/2036	203,052
559222-AV-6	MAGNA INTERNATIONAL INC		1.G FE	102,223	100,000	92,944	101,128		(250)			2.450	2.168	JD	109	2,450	06/23/2021	06/15/2030	101,225
55939A-AA-5	MAGNERA (GLATFELTER)		4.A FE	9,988	10,000	9,817	9,990		3			7.250	7.272	AO	153	705	10/22/2024	11/15/2031	10,363
56444*-AA-4	MANSON CONSTRUCTION CO.		3.A PL	157,000	157,000	151,110	157,000					7.300	7.300	AO	1,942		10/31/2025	10/22/2035	54,244
571903-BQ-5	MARRIOTT INTERNATIONAL INC		2.B FE	919,202	930,000	960,720	920,759		904			5.300	5.449	MN	6,298	49,290	02/20/2024	05/15/2034	954,645
573284-AT-3	MARTIN MARIETTA MATERIALS INC		2.B FE	987,100	1,000,000	992,156	997,105		1,403			3.500	3.655	JD	1,556	35,000	01/09/2018	12/15/2027	1,017,500
573284-AW-6	MARTIN MARIETTA MATERIALS INC		2.B FE	99,937	100,000	90,311	99,970		5			2.400	2.406	JJ	1,107	2,400	06/21/2021	07/15/2031	101,200
574599-BQ-8	MASCO CORPORATION		2.B FE	198,330	200,000	176,982	199,100		168			2.000	2.093	FA	1,511	4,000	02/19/2021	02/15/2031	202,000
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II		1.B FE	2,993,460	3,000,000	2,951,217	2,998,997		945			2.350	2.383	JJ	32,704	70,500	01/09/2020	01/14/2027	3,035,250
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDING II		1.B FE	299,571	300,000	269,108	299,766		42			2.150	2.166	MS	2,007	6,450	03/04/2021	03/09/2031	303,225
576485-AF-3	MATADOR RESOURCES CO		3.C FE	258,748	260,000	265,793	259,405		243			6.875	6.978	AO	3,774	17,875	04/04/2023	04/15/2028	268,938
57763R-AE-7	MAUSER PACKAGING SOLUT		4.B FE	108,600	120,000	119,641	108,799		199			7.875	10.647	AO	919		11/26/2025	04/15/2030	124,725
579780-AN-7	MCCORMICK & COMPANY INCORPORATED		2.B FE	996,550	1,000,000	991,207	999,516		385			3.400	3.431	FA	12,844	34,000	08/09/2017	08/15/2027	1,017,000
579780-AQ-0	MCCORMICK & COMPANY INCORPORATED		2.B FE	1,195,896	1,200,000	1,116,857	1,198,112		412			2.500	2.539	AO	6,333	30,000	04/13/2020	04/15/2030	1,215,000
579780-AS-6	MCCORMICK & COMPANY INCORPORATED		2.B FE	49,293	50,000	44,209	49,620		70			1.850	2.007	FA	349	925	02/17/2021	02/15/2031	50,463
58013M-FB-5	MCDONALDS CORPORATION		2.A FE	994,760	1,000,000	995,483	999,425		540			3.500	3.551	MS	11,667	35,000	03/06/2017	03/01/2027	1,017,500
59010U-AA-5	MERLIN ENTERTAINMENTS GROUP US HOL		4.C FE	60,000	60,000	53,481	60,000					7.375	7.375	FA	1,672	4,425	01/24/2024	02/15/2031	62,213
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	698,558	700,000	664,553	699,371		154			2.950	2.973	AO	4,704	20,650	04/03/2020	04/09/2030	710,325
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	147,495	150,000	153,339	147,909		228			5.050	5.265	JJ	3,640	7,575	02/08/2024	01/08/2034	153,788
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	144,311	150,000	131,635	146,857		592			1.550	1.991	JJ	1,124	2,325	07/13/2021	01/07/2031	151,163
59450#-AG-2	MICHIGAN GAS UTILTIES CORPORATION		1.G	100,000	100,000	102,688	100,000					5.200	5.200	MN	867	2,629	04/29/2025	05/01/2030	102,600
595112-BS-1	MICRON TECHNOLOGY INC		2.C FE	1,000,000	1,000,000	898,191	1,000,000					2.703	2.703	AO	5,706	27,030	10/18/2021	04/15/2032	1,013,515
595112-BZ-5	MICRON TECHNOLOGY INC		2.C FE	29,980	30,000	31,940	29,995		7			5.875	5.878	FA	695	1,763	02/06/2023	02/09/2033	30,881
59524Q-B*-5	MIDATLANTIC INTST TRANSMISSION LLC		1.G	200,000	200,000	210,786	200,000					5.940	5.940	MN	1,980	11,880	05/02/2024	05/01/2034	205,940
605417-B@-2	MISSISSIPPI POWER COMPANY		1.G	100,000	100,000	103,271	100,000					5.620	5.620	MS	1,655	5,620	03/27/2024	03/15/2034	102,810
60671#-AD-0	THE MITRE CORPORATION		1.E	692,839	692,839	754,435	692,839					6.190	6.190	JAJO	7,267	10,722	07/31/2025	07/31/2040	17,809
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO IN		3.C FE	10,063	10,000	10,252	10,044		(12)			6.750	6.598	AO	169	675	03/25/2024	04/01/2032	10,338
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	300,000	300,000	269,119	300,000					2.494	2.494	AO	1,621	7,482	10/05/2021	10/13/2032	303,741
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	300,000	300,000	272,465	300,000					2.852	2.852	JJ	3,850	8,556	01/11/2022	01/19/2033	304,278
60687Y-BQ-1	MIZUHO FINANCIAL GROUP INC		1.G FE	200,000	200,000	177,820	200,000					2.172	2.172	MN	471	4,344	02/16/2021	05/22/2032	202,172

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
60687Y-DE-6	MIZUHO FINANCIAL GROUP INC		1.G FE	954,290	950,000	996,465	953,717		(289)			5.579	5.519	MN	5,153	53,001	02/20/2024	05/26/2035	976,500
60871R-AG-5	MOLSON COORS BREWING CO		2.B FE	992,220	1,000,000	994,520	999,538		838			3.000	3.087	JJ	13,833	30,000	10/28/2016	07/15/2026	1,015,000
609207-AX-3	MONDELEZ INTERNATIONAL INC		2.B FE	2,505,447	2,550,000	2,222,369	2,527,116		4,270			1.500	1.685	FA	15,619	38,250	09/24/2020	02/04/2031	2,569,125
609207-AY-1	MONDELEZ INTERNATIONAL INC		2.B FE	648,473	650,000	560,382	649,102		123			1.875	1.897	AO	2,573	12,188	09/30/2020	10/15/2032	656,094
610202-BR-3	MONONGAHELA POWER COMPANY		1.G FE	999,580	1,000,000	994,053	999,947		37			3.550	3.554	MN	4,536	35,500	05/09/2017	05/15/2027	1,017,750
615394-AM-5	MOOG INC		3.C FE	311,250	300,000	297,127	300,000		(2,371)			4.250	3.402	JD	567	12,750	02/09/2021	12/15/2027	306,375
617446-8L-6	MORGAN STANLEY		1.E FE	2,250,000	2,250,000	2,112,162	2,250,000					2.699	2.699	JJ	26,821	60,728	01/16/2020	01/22/2031	2,280,364
61747Y-EF-8	MORGAN STANLEY		2.A FE	100,000	100,000	88,040	100,000					2.484	2.484	MS	725	2,484	09/13/2021	09/16/2036	101,242
61747Y-EH-4	MORGAN STANLEY		1.E FE	500,668	500,000	448,947	500,428		(65)			2.511	2.495	AO	2,476	12,555	10/14/2021	10/20/2032	506,278
61747Y-EL-5	MORGAN STANLEY		1.E FE	425,000	425,000	388,306	425,000					2.943	2.943	JJ	5,559	12,508	01/19/2022	01/21/2033	431,254
61747Y-FG-5	MORGAN STANLEY		1.E FE	70,000	70,000	72,937	70,000					5.424	5.424	JJ	1,687	3,797	07/19/2023	07/21/2034	71,898
61747Y-FM-2	MORGAN STANLEY		2.A FE	1,341,099	1,340,000	1,410,609	1,340,962		(71)			5.942	5.931	FA	31,849	79,623	02/05/2024	02/07/2039	1,379,811
624758-AF-5	MUELLER WATER PRODUCTS INC		3.A FE	285,775	290,000	281,984	286,606		495			4.000	4.209	JD	516	11,600	01/05/2023	06/15/2029	295,800
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESE		1.F FE	200,000	200,000	209,082	200,000					5.875	5.875	MN	1,240	11,750	05/18/2022	05/23/2042	205,875
626738-AE-8	MURPHY OIL USA INC		3.B FE	322,275	300,000	298,227	304,067		(2,424)			4.750	3.900	MS	4,196	14,250	02/11/2021	09/15/2029	307,125
62922L-AC-2	NGL ENERGY PARTNERS LP		4.A FE	301,200	300,000	311,437	300,688		(287)			8.125	8.006	FMAN	3,115	24,375	01/31/2024	02/15/2029	244,875
62954H-BH-0	NXP BV/NXP FDG/NXP USA		2.A FE	219,019	220,000	223,654	219,047		28			5.250	5.308	FA	4,235		08/15/2025	08/19/2035	225,775
62954W-AD-7	NTT FINANCE CORP		1.G FE	200,000	200,000	189,429	200,000					1.591	1.591	AO	778	3,182	02/24/2021	04/03/2028	201,591
62954W-AE-5	NTT FINANCE CORP		1.G FE	399,256	400,000	355,044	399,596		74			2.065	2.085	AO	2,019	8,260	02/25/2021	04/03/2031	404,130
631005-BJ-3	NARRAGANSETT ELECTRIC COMPANY		1.G FE	967,518	850,000	820,178	903,483		(12,705)			3.395	1.768	AO	6,573	28,858	10/07/2020	04/09/2030	864,429
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	2,626,364	2,600,000	2,429,049	2,611,507		(2,633)			2.400	2.283	MS	18,373	62,400	02/19/2020	03/15/2030	2,631,200
637432-NW-1	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	299,244	300,000	259,369	299,609		72			1.350	1.376	MS	1,193	4,050	09/29/2020	03/15/2031	302,025
641062-AN-4	NESTLE HOLDINGS INC		1.D FE	1,137,630	1,300,000	1,059,635	1,142,731		3,751			4.000	4.887	MS	14,011	52,000	08/20/2024	09/24/2048	1,326,000
649840-C8-2	NEW YORK STATE ELECTRIC & GAS CORP		1.G	700,000	700,000	692,287	700,000					4.620	4.620	JD	1,437	32,340	12/15/2022	12/15/2032	716,170
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		1.G FE	59,905	60,000	63,815	59,923		8			5.850	5.871	FA	1,326	3,510	08/03/2023	08/15/2033	61,755
651229-BE-5	NEWELL BRANDS INC		4.B FE	10,075	10,000	9,702	10,068		(6)			6.625	6.491	MN	85	666	10/30/2024	05/15/2032	10,331
651229-BF-2	NEWELL BRANDS INC		4.B FE	20,075	20,000	19,531	20,063		(10)			6.375	6.288	MN	163	1,282	10/30/2024	05/15/2030	20,638
651587-AG-2	NEWMARKET CORP		2.B FE	294,768	300,000	274,740	296,895		553			2.700	2.908	MS	2,318	8,100	02/03/2023	03/18/2031	304,050
65342Q-AM-4	XPLR INFRASTRUCTURE OPERATING PART		3.A FE	61,800	60,000	61,476	61,166		(350)			7.250	6.482	JJ	2,006	4,350	01/26/2024	01/15/2029	62,175
65473P-AL-9	NISOURCE INC		2.B FE	497,950	500,000	439,318	498,951		194			1.700	1.743	FA	3,211	8,500	08/20/2020	02/15/2031	504,250
65473Q-BE-2	NISOURCE FINANCE CORPORATION		2.B FE	980,820	1,000,000	993,651	996,900		2,213			3.490	3.724	MN	4,459	34,900	02/15/2018	05/15/2027	1,017,450
665772-CX-5	NORTHERN STATES POWER COMPANY (MIN		1.E FE	59,861	60,000	55,817	59,869		2			5.100	5.115	MN	391	3,060	09/05/2024	05/15/2053	61,530
66775V-AB-1	NORTHWEST PIPELINE LLC		2.A FE	1,993,293	2,000,000	1,998,895	1,999,176		631			4.000	4.034	AO	20,000	80,000	02/28/2018	04/01/2027	2,040,000
66977W-AU-3	NOVA CHEMICALS CORP		3.C FE	10,000	10,000	10,678	10,000					9.000	9.000	FA	340	900	02/05/2024	02/15/2030	10,450
670001-AL-0	NOVELIS INC		4.A FE	20,081	20,000	20,765	20,064		(17)			6.875	6.758	JJ	577	752	01/09/2025	01/30/2030	20,688
670346-AP-0	NUCOR CORPORATION		1.G FE	499,260	500,000	500,456	499,942		78			3.950	3.955	MN	3,292	19,750	04/23/2018	05/01/2028	509,875
67059T-AH-8	NUSTAR LOGISTICS LP		3.A FE	105,000	110,000	115,775	106,568		587			6.375	7.161	AO	1,753	7,013	04/18/2023	10/01/2030	113,506
67066G-AN-4	NVIDIA CORPORATION		1.D FE	99,559	100,000	90,105	99,750		43			2.000	2.049	JD	89	2,000	06/14/2021	06/15/2031	101,000
67078A-AF-0	NVENT FINANCE SARL		2.C FE	109,689	110,000	114,911	109,781		36			5.650	5.683	MN	794	6,215	04/24/2023	05/15/2033	113,108
67103H-AF-4	OREILLY AUTOMOTIVE INC		2.A FE	998,400	1,000,000	994,352	999,709		166			3.600	3.618	MS	12,000	36,000	08/10/2017	09/01/2027	1,018,000
674003-A@-7	OAKTREE CAPITAL MANAGEMENT LP		1.G FE	1,000,000	1,000,000	997,744	1,000,000					4.010	4.010	MS	13,144	40,100	09/03/2014	09/03/2026	1,020,050
67773#-AD-2	OHIO VALLEY ELECTRIC CORP SER 06		2.C FE	40,554	41,366	41,360	41,338		216			5.800	6.379	FA	906	2,399	11/04/2016	02/15/2026	1,761
67777L-AD-5	OI EUROPEAN GROUP BV		4.A FE	200,625	200,000	193,539	200,122		(131)			4.750	4.679	FA	3,589	9,500	11/09/2021	02/15/2030	204,750
678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	1,147,854	1,050,000	1,046,277	1,077,766		(12,525)			3.800	2.512	FA	15,073	39,900	01/16/2020	08/15/2028	1,069,950
678858-BV-2	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	2,399,001	2,400,000	2,304,314	2,399,597		158			3.250	3.254	AO	19,500	78,000	04/07/2020	04/01/2030	2,439,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
681919-BB-1	OMNICOM GROUP INC		2.A FE	1,993,120	2,000,000	1,850,632	1,996,936		705			2.450	2.488	AO	8,303	49,000	02/19/2020	04/30/2030	2,024,500
68233J-BU-7	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	998,929	1,000,000	942,942	999,530		123			2.750	2.761	MN	3,514	27,500	08/11/2020	05/15/2030	1,013,750
68233J-CF-9	ONCOR ELECTRIC DELIVERY		1.F FE	99,780	100,000	98,001	99,848		25			4.150	4.177	JD	346	4,150	01/20/2023	06/01/2032	102,075
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		3.B FE	411,025	410,000	404,160	410,000					3.875	3.787	MS	4,678	15,888	06/15/2021	01/15/2028	417,944
682680-CR-2	ONEOK INC		2.B FE	233,003	220,000	236,058	231,692		(1,310)			6.500	5.069	MS	4,767	7,150	06/16/2025	09/01/2030	165,200
68306M-AA-7	ONTARIO GAMING GTA LP		4.C FE	50,575	50,000	47,410	50,260		(149)			8.000	7.645	FA	1,667	4,000	07/28/2023	08/01/2030	52,000
683715-AD-8	OPEN TEXT CORP		3.B FE	60,000	60,000	56,940	60,000					3.875	3.875	JD	194	2,325	11/09/2021	12/01/2029	61,163
683720-AC-0	OPEN TEXT INC		3.B FE	120,000	120,000	111,943	120,000					4.125	4.125	JD	413	4,950	11/09/2021	12/01/2031	122,475
68622T-AA-9	ORGANON & CO		3.B FE	300,000	300,000	292,330	300,000					4.125	4.125	AO	2,097	12,375	04/08/2021	04/30/2028	306,188
69073T-AU-7	OI (OWENS-BROCKWAY)		4.C FE	90,300	90,000	91,871	90,162		(59)			7.250	7.166	MN	834	6,525	05/12/2023	05/15/2031	72,537
69331C-AH-1	PG&E CORPORATION		3.B FE	17,525	20,000	19,942	18,796		427			5.000	7.693	JJ	500	1,000	10/03/2022	07/01/2028	20,500
69331C-AJ-7	PG&E CORPORATION		3.B FE	175,800	200,000	198,583	184,261		2,866			5.250	7.325	JJ	5,250	10,500	01/18/2023	07/01/2030	205,250
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	3,014,840	3,000,000	2,825,487	3,006,311		(1,462)			2.550	2.490	JJ	33,788	76,500	02/19/2020	01/22/2030	3,038,250
694308-KG-1	PACIFIC GAS AND ELECTRIC CO		2.A FE	99,699	100,000	104,851	99,788		26			5.900	5.940	JD	262	5,900	06/06/2022	06/15/2032	102,950
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		1.D FE	149,940	150,000	142,707	149,983		9			1.450	1.456	JJ	973	2,175	01/12/2021	01/20/2028	151,088
695156-AU-3	PACKAGING CORP OF AMERICA		2.A FE	823,650	750,000	717,532	781,962		(8,245)			3.000	1.806	JD	1,000	22,500	09/30/2020	12/15/2029	761,250
695156-AW-9	PACKAGING CORP OF AMERICA		2.B FE	6,779	10,000	6,528	6,922		57			3.050	5.241	AO	76	305	04/28/2023	10/01/2051	10,153
69867R-AA-5	PANTHER ESCROW ISSUER LLC		4.B FE	20,000	20,000	20,725	20,000					7.125	7.125	JD	63	1,425	03/22/2024	06/01/2031	20,713
698813-AA-0	PAPA JOHNS INTERNATIONAL INC		4.B FE	42,888	50,000	47,423	45,631		1,017			3.875	6.571	MS	570	1,938	02/22/2023	09/15/2029	50,969
70339P-AA-7	PATTERN ENERGY OPERATIONS LP		3.C FE	318,000	300,000	295,873	302,118		(3,374)			4.500	3.343	FA	5,100	13,500	02/01/2021	08/15/2028	276,075
708696-BY-4	FIRSTENERGY PENNSYLVANIA ELECTRIC		1.G FE	998,580	1,000,000	980,050	999,680		163			3.250	3.265	MS	9,569	32,500	09/05/2017	03/15/2028	1,016,250
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP / PTL F		2.B FE	996,950	1,000,000	993,345	999,767		389			3.400	3.427	MN	4,344	34,000	10/26/2016	11/15/2026	1,017,000
711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	1,300,000	1,300,000	1,234,399	1,300,000					2.200	2.200	MN	3,654	28,600	11/16/2021	11/15/2028	1,314,300
713448-ER-5	PEPSICO INC		1.E FE	895,383	900,000	888,986	899,140		687			2.625	2.705	MS	6,694	23,625	03/17/2020	03/19/2027	911,813
713448-FE-3	PEPSICO INC		1.E FE	448,335	450,000	400,773	449,000		161			1.950	1.991	AO	1,706	8,775	10/06/2021	10/21/2031	454,388
714046-AH-2	REVVITY INC		2.B FE	199,930	200,000	181,094	199,965		10			2.550	2.554	MS	1,502	5,100	03/04/2021	03/15/2031	202,550
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC		2.A FE	143,904	150,000	130,523	146,679		595			1.625	2.072	AO	609	2,438	02/19/2021	04/01/2031	151,219
716973-AG-7	PFIZER INC		1.F FE	1,815,259	1,770,000	1,681,655	1,814,915		(306)			5.300	5.125	MN	10,945	93,810	08/21/2024	05/19/2053	1,816,905
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE		1.F FE	1,458,546	1,570,000	1,463,466	1,460,910		1,421			5.340	5.797	MN	9,781	83,838	04/29/2024	05/19/2063	1,611,919
720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC		2.A	1,011,290	1,000,000	987,872	1,002,410		(1,484)			3.470	3.310	JD	2,892	34,700	05/30/2019	07/16/2027	1,017,350
720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC		2.A	1,018,340	1,000,000	989,349	1,003,911		(2,417)			3.570	3.309	JD	2,975	35,700	05/30/2019	07/16/2027	1,017,850
73020*-AK-9	PNG COMPANIES LLC		1.G FE	500,000	500,000	491,519	500,000					3.380	3.380	JD	610	16,900	12/18/2017	12/18/2027	508,450
736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY		1.F	100,000	100,000	94,170	100,000					1.820	1.820	MS	460	1,820	09/30/2021	09/30/2028	100,910
736508-T*-3	PORTLAND GENERAL ELECTRIC COMPANY		1.F	100,000	100,000	81,810	100,000					2.200	2.200	JJ	1,014	2,200	09/30/2021	01/15/2034	101,100
736508-W@-7	PORTLAND GENERAL ELECTRIC COMP		1.F	200,000	200,000	205,018	200,000					5.360	5.360	FA	3,841	10,720	02/22/2024	02/22/2034	205,360
737446-AQ-7	POST HOLDINGS INC 144A		4.B FE	26,400	30,000	29,216	27,571		473			4.625	6.835	AO	293	1,388	05/24/2023	04/15/2030	30,694
737446-AU-8	POST HOLDINGS INC		3.B FE	50,000	50,000	51,374	50,000					6.250	6.250	FA	1,181	3,125	02/05/2024	02/15/2032	51,563
74256L-EG-0	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	3,279,903	3,300,000	2,903,942	3,290,254		2,003			1.500	1.566	FA	17,050	49,500	08/20/2020	08/27/2030	3,324,750
742718-FM-6	PROCTER & GAMBLE CO		1.D FE	895,950	900,000	793,097	897,984		403			1.200	1.248	AO	1,860	10,800	10/27/2020	10/29/2030	905,400
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	150,000	150,000	142,306	150,000					1.900	1.900	JJ	1,385	2,850	06/28/2021	07/06/2028	151,425
744448-CV-1	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	149,000	150,000	132,111	149,444		96			1.875	1.947	JD	125	2,813	02/22/2021	06/15/2031	151,406
744516-G@-8	PS CO OF NORTH CAROLINA		2.A YE	500,000	500,000	500,164	500,000					4.330	4.330	JD	962	21,650	06/15/2018	06/15/2028	510,825
744516-J*-7	PUBLIC SERVICE COMPANY OF NORTH CA		2.A	200,000	200,000	204,878	200,000					5.650	5.650	JJ	5,211	11,708	07/02/2024	07/15/2034	205,650
744533-D@-6	PUBLIC SERVICE OKLAHOMA		2.A FE	500,000	500,000	492,649	500,000					3.910	3.910	MS	5,756	19,550	03/07/2019	03/15/2029	509,775
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMP		1.E FE	49,853	50,000	44,935	49,916		14			2.200	2.233	JD	49	1,100	06/01/2021	06/15/2031	50,550

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
744542-D@-7	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	168,000	168,000	139,873	168,000					2.590	2.590	JJ	2,006	4,351	07/14/2021	07/15/2033	170,176
744542-G@-4	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	200,000	200,000	208,033	200,000					6.030	6.030	JJ	5,059		07/31/2025	07/31/2036	206,030
744560-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	1,466,500	2,000,000	1,375,455	1,480,260		11,216			3.200	5.108	FA	26,667	64,000	10/08/2024	08/01/2049	2,032,000
747262-BA-0	QVC INC		5.B FE	127,498	300,000	129,750	127,498		4,252	120,672		6.875	12.660	AO	4,354	21,771	09/25/2024	04/15/2029	137,810
74762E-AH-5	QUANTA SERVICES INC.		2.B FE	349,787	350,000	308,735	349,883		18			2.350	2.356	JJ	3,793	8,225	09/09/2021	01/15/2032	354,113
74825N-AA-5	QXO BUILDING PRODUCTS INC		3.C FE	29,006	29,000	30,288	29,006					6.750	6.743	AO	332	984	04/24/2025	04/30/2032	29,979
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED		2.A FE	1,054,370	1,000,000	946,721	1,025,298		(5,559)			2.950	2.322	JD	82	29,500	06/11/2020	06/30/2030	1,014,750
74837H-D#-0	QUESTAR GAS CO		2.A	100,000	100,000	97,806	100,000					4.390	4.390	MS	1,463	4,390	08/30/2022	09/01/2032	102,195
74841C-AB-7	ROCKET MORTGAGE LLC		3.A FE	308,475	300,000	284,868	303,589		(1,055)			3.875	3.473	MS	3,875	11,625	01/11/2021	03/01/2031	305,813
749685-AV-5	RPM INTERNATIONAL INC		2.B FE	998,580	1,000,000	995,466	1,000,000		192			3.750	3.747	MS	11,042	37,500	02/27/2017	03/15/2027	1,018,750
749685-AY-9	RPM INTERNATIONAL INC		2.B FE	646,441	650,000	590,027	647,835		380			2.950	3.011	JJ	8,842	19,175	01/18/2022	01/15/2032	659,588
74977R-DL-5	COOPERATIEVE RABOBANK UA		1.G FE	1,833,260	2,000,000	1,960,437	1,938,605		29,833			1.980	3.620	JD	1,760	39,600	04/18/2022	12/15/2027	2,019,800
75513E-CW-9	RTX CORP		2.A FE	1,234,832	1,160,000	1,271,661	1,230,087		(4,744)			6.100	5.165	MS	20,835	35,380	04/15/2025	03/15/2034	1,195,380
759351-AR-0	REINSURANCE GROUP OF AMERICA INCOR		2.A FE	80,700	80,000	85,350	80,604		(62)			6.000	5.875	MS	1,413	4,800	08/09/2023	09/15/2033	82,400
76009N-AL-4	RENT-A-CENTER INC		4.B FE	38,200	40,000	39,497	38,812		326			6.375	7.457	FA	963	2,550	03/12/2024	02/15/2029	41,275
760759-AZ-3	REPUBLIC SERVICES INC		1.G FE	98,180	100,000	86,380	98,941		162			1.750	1.934	FA	661	1,750	02/11/2021	02/15/2032	100,875
761152-A@-6	RESMED INC		1.G	500,000	500,000	484,097	500,000					3.450	3.450	JJ	8,194	17,250	07/10/2019	07/10/2029	508,625
76119L-AB-7	RESIDEO FUNDING INC		3.C FE	203,950	210,000	202,349	206,051		913			4.000	4.517	MS	2,800	8,400	08/01/2023	09/01/2029	214,200
76169#-AJ-2	REYES HOLDINGS LLC		1.G PL	500,000	500,000	497,083	500,000					3.710	3.710	AO	3,813	18,550	10/17/2017	10/17/2028	169,758
76169#-AS-2	REYES HOLDINGS LLC		1.G PL	100,000	100,000	101,793	100,000					4.880	4.880	MN	596	4,880	05/17/2023	05/17/2031	102,440
76169#-AT-0	REYES HOLDINGS LLC		1.G PL	100,000	100,000	101,657	100,000					4.910	4.910	MN	600	4,910	05/17/2023	05/17/2032	102,455
76169#-AU-7	REYES HOLDINGS LLC		1.G PL	100,000	100,000	100,784	100,000					4.950	4.950	MN	605	4,950	05/17/2023	05/17/2033	102,475
76169#-AV-5	REYES HOLDINGS LLC		1.G PL	100,000	100,000	100,548	100,000					5.050	5.050	MN	617	5,050	05/17/2023	05/17/2035	102,525
76209P-AD-5	RGA GLOBAL FUNDING		1.E FE	98,851	100,000	104,096	99,168		164			5.500	5.693	JJ	2,597	5,500	02/09/2024	01/11/2031	61,650
76209P-AE-3	RGA GLOBAL FUNDING		1.E FE	912,284	910,000	942,164	911,688		(442)			5.448	5.388	MN	5,095	49,577	07/02/2024	05/24/2029	934,788
76720A-AP-1	RIO TINTO FINANCE (USA) PLC		1.F FE	10,200	10,000	9,344	10,193		(3)			5.125	4.993	MS	159	513	04/19/2023	03/09/2053	10,256
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC 144A		3.A FE	30,000	30,000	30,680	30,000					6.750	6.750	MS	596	2,025	03/01/2023	03/15/2028	31,013
76774L-AC-1	RITCHIE BROS AUCTIONEERS INC 144A		3.C FE	192,575	190,000	198,646	191,299		(495)			7.750	7.407	MS	4,336	14,725	03/16/2023	03/15/2031	197,363
771196-BW-1	ROCHE HOLDINGS INC		1.C FE	885,830	1,000,000	948,325	944,323		17,500			1.930	3.948	JD	965	19,300	06/23/2022	12/13/2028	1,009,650
771367-F*-5	ROCHESTER GAS AND ELECTRIC CORPORA		1.F	100,000	100,000	102,264	100,000					5.410	5.410	MN	616	5,410	11/20/2024	11/20/2035	102,705
771367-F@-3	ROCHESTER GAS AND ELECTRIC CORPORA		1.F	100,000	100,000	102,680	100,000					5.510	5.510	MN	628	5,510	11/20/2024	11/20/2038	102,755
771367-G*-4	ROCHESTER GAS AND ELECTRIC CORPORA		1.F Z	100,000	100,000	102,296	100,000					5.450	5.450	JD	242		12/15/2025	12/15/2037	102,725
77311W-AD-3	ROCKET COMPANIES INC		3.A FE	130,392	125,000	131,500	130,011		(381)			7.125	5.690	FA	3,711		10/01/2025	02/01/2032	129,453
775109-DF-5	ROGERS COMMUNICATIONS INC		2.C FE	951,542	960,000	969,155	952,986		700			5.300	5.412	FA	19,221	50,880	02/07/2024	02/15/2034	985,440
77578J-AC-2	ROLLS-ROYCE PLC		2.A FE	194,000	200,000	205,065	197,499		1,280			5.750	6.503	AO	2,428	11,500	03/16/2023	10/15/2027	205,750
78016E-YH-4	ROYAL BANK OF CANADA		1.E FE	1,693,369	1,700,000	1,531,209	1,695,921		642			2.300	2.344	MN	6,299	39,100	01/12/2022	11/03/2031	1,719,550
78016H-ZW-3	ROYAL BANK OF CANADA		1.E FE	374,969	380,000	396,797	375,759		410			5.150	5.322	FA	8,154	19,570	02/09/2024	02/01/2034	389,785
78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC		2.C PL	386,291	386,291	369,736	386,291					5.740	5.740	MS	5,605	21,311	10/15/2024	09/30/2049	376
78355H-KY-4	RYDER SYSTEM INC		2.A FE	2,001,680	2,000,000	2,233,586	2,001,680					6.600	6.586	JD	11,000	132,000	11/01/2023	12/01/2033	2,066,000
78409V-BL-7	S&P GLOBAL INC		1.G FE	500,995	685,000	520,422	505,912		2,959			3.700	5.619	MS	8,448	25,345	04/25/2024	03/01/2052	697,673
78448T-AK-8	SMBC AVIATION CAPITAL FINANCE DAC		2.A FE	199,322	200,000	209,242	199,454		56			5.700	5.745	JJ	4,940	11,400	07/18/2023	07/25/2033	205,700
78454L-AN-0	SM ENERGY CO		3.C FE	58,813	60,000	60,093	59,771		319			6.750	7.317	MS	1,193	4,050	04/17/2023	09/15/2026	62,025
78454L-AW-0	SM ENERGY CO		3.C FE	194,400	200,000	202,163	197,250		954			6.500	7.099	JJ	5,994	13,000	10/18/2022	07/15/2028	206,500
79466L-AL-8	SALESFORCE INC		1.E FE	52,016	75,000	47,667	52,587		435			2.900	4.981	JJ	1,003	2,175	09/05/2024	07/15/2051	76,088
79575@-AP-2	SALTCHUK RESOURCES INC		2.A PL	300,000	300,000	316,027	300,000					6.410	6.410	MS	5,449	23,023	07/08/2024	09/19/2034	309,615

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
797440-CF-9	SAN DIEGO GAS & ELECTRIC CO		1.F FE	964,820	1,000,000	975,861	965,961		642			5.550	5.796	AO	11,717	55,500	04/19/2024	04/15/2054	1,027,750
79781*-AP-4	SAN GABRIEL VALLEY WATER COMPANY		1.D	400,000	400,000	414,233	400,000					5.380	5.380	MS	7,173	22,536	08/14/2024	09/01/2034	410,760
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	200,000	200,000	183,815	200,000					2.896	2.896	MS	1,705	5,792	03/08/2021	03/15/2032	202,896
806407-F#-4	HENRY SCHEIN INC.		2.A YE	1,000,000	1,000,000	894,216	1,000,000					2.480	2.480	JD	1,998	24,800	06/02/2021	06/02/2031	1,012,400
80808#-AL-6	SCHREIBER FOODS INC.		2.C Z	100,000	100,000	101,028	100,000					5.370	5.370	AO	1,343		10/01/2025	10/01/2032	102,685
808513-BS-3	CHARLES SCHWAB CORPORATION (THE)		1.F FE	49,903	50,000	45,305	49,947		10			2.300	2.321	MN	153	1,150	05/11/2021	05/13/2031	50,575
808513-CH-6	CHARLES SCHWAB CORPORATION (THE)		1.F FE	80,000	80,000	87,366	80,000					6.136	6.136	FA	1,732	4,909	08/22/2023	08/24/2034	82,454
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		3.C FE	18,600	20,000	19,943	19,394		245			4.875	6.342	AO	244	975	06/28/2022	04/01/2028	20,488
808625-AB-3	SCIENCE APPLICATIONS INTERNATIONAL		3.C FE	19,038	19,000	19,261	19,036		(1)			5.875	5.829	MN	298		09/23/2025	11/01/2033	19,558
812127-AA-6	SEALED AIR CORPORATION		3.B FE	140,175	140,000	142,322	140,043		(51)			6.125	6.078	FA	3,573	8,575	02/14/2023	02/01/2028	144,288
81725T-H#-0	SENSIENT TECHNOLOGIES CORPORATION		2.B	1,000,000	1,000,000	1,015,590	1,000,000					4.940	4.940	MN	4,254	49,400	05/31/2023	05/31/2028	1,024,700
817565-CF-9	SERVICE CORP INTERNATIONAL/US		3.C FE	321,775	320,000	299,224	319,526		(290)			3.375	3.272	FA	4,080	10,800	03/09/2023	08/15/2030	325,400
81762P-AE-2	SERVICENOW INC		1.F FE	233,263	250,000	220,467	241,359		1,741			1.400	2.183	MS	1,167	3,500	02/24/2021	09/01/2030	251,750
817826-AD-2	7-ELEVEN INC		2.B FE	199,374	200,000	188,789	199,808		90			1.300	1.346	FA	1,018	2,600	01/27/2021	02/10/2028	201,300
82104#-AN-9	SHEETZ INC		2.A Z	200,000	200,000	207,440	200,000					5.650	5.650	AO	2,699	11,300	04/05/2024	04/05/2029	205,650
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	399,464	400,000	363,624	399,730		58			2.150	2.164	MS	2,628	8,600	03/02/2021	03/11/2031	404,300
82890@-AC-3	SIMPLOT COMPANY		2.B PL	100,000	100,000	103,162	100,000					5.740	5.740	MS	1,451		09/30/2025	09/30/2037	102,870
82894*-AZ-0	JR SIMPLOT CO		2.B Z	500,000	500,000	502,166	500,000					4.630	4.630	MN	3,858	23,150	05/01/2019	05/01/2029	511,575
82894*-BA-4	JR SIMPLOT CO		2.C YE	500,000	500,000	499,384	500,000					4.730	4.730	MN	3,942	23,650	05/01/2019	05/01/2031	511,825
82967N-BG-2	SIRIUS XM RADIO INC		3.C FE	309,750	300,000	285,330	303,593		(1,349)			4.125	3.620	JJ	6,188	12,375	01/28/2021	07/01/2030	306,188
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP		5.A FE	59,549	60,000	57,571	59,672		48			7.250	7.375	MN	556	4,350	04/26/2023	05/15/2031	62,175
83088M-AL-6	SKYWORKS SOLUTIONS INC.		2.C FE	49,807	50,000	45,370	49,889		19			3.000	3.045	JD	125	1,500	05/12/2021	06/01/2031	50,750
832696-AS-7	J M SMUCKER CO		2.B FE	2,673,251	2,700,000	2,510,304	2,687,646		2,579			2.375	2.478	MS	18,881	64,125	09/01/2020	03/15/2030	2,732,063
832696-AU-2	J M SMUCKER CO		2.B FE	597,258	600,000	520,146	598,300		253			2.125	2.174	MS	3,754	12,750	09/21/2021	03/15/2032	606,375
83368R-BD-3	SOCIETE GENERALE SA		2.B FE	203,520	200,000	181,207	202,062		(346)			2.889	2.684	JD	353	5,778	07/13/2021	06/09/2032	202,889
83368R-BL-5	SOCIETE GENERALE SA		2.C FE	200,000	200,000	209,999	200,000					6.221	6.221	JD	553	12,442	06/08/2022	06/15/2033	206,221
833794-AB-6	SODEXO INC		2.A FE	250,000	250,000	227,363	250,000					2.718	2.718	AO	1,416	6,795	04/12/2021	04/16/2031	253,398
834423-AF-2	SOLVAY FINANCE AMERICA LLC		2.A FE	1,009,801	1,010,000	1,055,499	1,009,912		37			5.850	5.851	JD	4,431	59,085	05/30/2024	06/04/2034	1,039,543
83545G-BD-3	SONIC AUTOMOTIVE INC		3.C FE	66,575	70,000	68,715	67,836		463			4.625	5.447	MN	414	3,238	01/26/2023	11/15/2029	71,619
83545G-BE-1	SONIC AUTOMOTIVE INC		3.C FE	158,250	160,000	154,531	158,652		165			4.875	5.013	MN	997	7,800	02/27/2023	11/15/2031	163,900
835495-AP-7	SONOCO PRODUCTS COMPANY		2.C FE	599,377	600,000	541,903	599,625		55			2.850	2.861	FA	7,125	17,100	01/12/2022	02/01/2032	608,550
838515-L*-3	SOUTH JERSEY GAS CO		1.E FE	200,000	200,000	205,354	200,000					5.040	5.040	JD	840	10,080	05/18/2023	06/01/2030	205,040
842400-HM-8	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	299,892	300,000	267,278	299,933		10			2.750	2.754	FA	3,438	8,250	01/10/2022	02/01/2032	304,125
84259*-AF-9	SOUTHERN COL MIDCO LLC		1.G PL	400,000	400,000	414,427	400,000					5.710	5.710	JD	1,015	11,293	06/17/2025	06/15/2035	411,420
842594-AA-1	SOUTHERN COL MIDCO LLC		1.G PL	700,000	700,000	697,187	700,000					4.710	4.710	JD	1,465	32,970	09/15/2022	09/15/2032	716,485
842638-K#-4	THE SOUTHERN CONNECTICUT GAS COMPA		1.F Z	200,000	200,000	206,036	200,000					5.520	5.520	JD	491		12/15/2025	12/15/2036	205,520
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP		2.B YE	344,178	310,714	318,654	335,455		(3,019)			5.750	4.430	JD	794	17,866	01/19/2018	06/15/2040	7,103
84383Q-A#-0	SOUTHERN STAR CENTRAL GAS PIPELINE		2.B FE	100,000	100,000	101,657	100,000					5.680	5.680	JD	205	5,680	12/18/2024	12/18/2034	102,840
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE		2.B FE	500,000	500,000	482,448	500,000					3.790	3.790	JJ	8,791	18,950	07/14/2020	07/14/2030	509,475
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		2.B FE	1,966,940	2,000,000	1,991,101	1,996,892		3,843			3.375	3.574	AO	14,250	67,500	01/10/2017	10/15/2026	2,033,750
853496-AG-2	STANDARD INDUSTRIES INC		3.B FE	16,650	20,000	19,306	17,769		401			4.375	7.307	JJ	403	875	01/05/2023	07/15/2030	20,438
857477-BP-7	STATE STREET CORP		1.F FE	149,559	150,000	135,096	149,760		43			2.200	2.233	MS	1,082	3,300	02/26/2021	03/03/2031	151,650
857477-CC-5	STATE STREET CORP		1.D FE	340,000	340,000	352,148	340,000					5.159	5.159	MN	2,095	17,541	05/15/2023	05/18/2034	348,770
857691-AG-4	STATION CASINOS LLC		4.C FE	102,150	120,000	119,009	111,996		3,368			4.500	7.981	FA	2,040	5,400	10/26/2022	02/15/2028	122,700
858628-AB-2	STEPAN COMPANY		2.C Z	100,000	100,000	104,175	100,000					6.170	6.170	MN	686	3,085	05/21/2025	05/21/2033	20,617

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
86333@-AC-9	STRIPE INC		2.B Z	500,000	500,000	505,427	500,000					5.680	5.680	MS	7,494		09/26/2025	09/26/2035	514,200
863667-AY-7	STRYKER CORPORATION		2.A FE	3,022,994	2,973,000	2,701,585	2,996,445		(5,292)			1.950	1.755	JD	2,577	57,974	02/19/2021	06/15/2030	3,001,987
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.		4.A FE	312,275	310,000	297,671	311,088		(286)			5.000	4.887	JD	1,292	15,500	05/12/2021	06/01/2031	317,750
86562M-BZ-2	SUMITOMO MITSUI FINANCIAL GROUP IN		2.A FE	1,458,503	1,475,000	1,333,812	1,466,741		1,655			2.142	2.268	MS	8,601	31,595	09/28/2020	09/23/2030	1,490,797
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	200,000	200,000	177,939	200,000					2.222	2.222	MS	1,284	4,444	09/13/2021	09/17/2031	202,222
86765K-AH-2	SUNOCO LP		3.A FE	49,271	50,000	50,125	49,336		66			5.875	6.797	JJ	1,355		11/07/2025	07/15/2027	51,469
86765K-AK-5	SUNOCO LP		3.A FE	160,000	160,000	155,437	160,000					4.625	4.625	MN	1,233		11/07/2025	05/01/2030	163,700
86765L-AT-4	SUNOCO LP / SUNOCO FINANCE CORP		3.A FE	76,850	90,000	88,385	82,532		1,899			4.500	7.323	MN	518	4,050	10/07/2022	05/15/2029	92,025
86765L-AZ-0	SUNOCO LP/FINANCE CORP		3.A FE	20,223	20,000	19,531	20,068		(48)			4.500	4.234	AO	153	900	07/18/2022	04/30/2030	20,450
86828L-AC-6	SUPERIOR PLUS LP AND SUPERIOR GENE		3.C FE	123,050	120,000	117,146	120,694		(551)			4.500	4.004	MS	1,590	5,400	05/05/2021	03/15/2029	122,700
86881W-AF-9	SURGERY CENTER HOLDINGS INC		5.A FE	10,000	10,000	10,127	10,000					7.250	7.250	AO	153	725	03/26/2024	04/15/2032	10,363
87020P-AT-4	SWEDBANK AB		1.F FE	253,560	260,000	265,884	257,164		1,523			5.337	6.015	MS	3,893	13,876	08/16/2023	09/20/2027	266,938
87165B-AR-4	SYNCHRONY FINANCIAL		2.C FE	649,272	650,000	583,754	649,551		70			2.875	2.888	AO	3,270	18,688	10/25/2021	10/28/2031	659,344
87166F-AE-3	SYNCHRONY BANK		2.B FE	250,000	250,000	254,999	250,000					5.625	5.625	FA	5,000	14,063	08/18/2022	08/23/2027	257,031
871829-BH-9	SYSCO CORPORATION		2.B FE	979,560	1,200,000	1,019,346	987,306		4,596			4.450	5.891	MS	15,723	53,400	04/19/2024	03/15/2048	1,226,700
871829-BV-8	SYSCO CORPORATION		2.B FE	1,013,776	1,025,000	1,063,179	1,014,633		856			5.400	5.542	MS	15,068	31,980	04/15/2025	03/23/2035	1,052,675
871911-AU-7	SYSTEM ENERGY RESOURCES INC		2.B FE	9,620	10,000	10,378	9,816		74			6.000	6.886	AO	127	600	03/08/2023	04/15/2028	10,300
87264A-CB-9	T-MOBILE USA INC		2.A FE	100,183	100,000	91,433	100,112		(15)			2.550	2.526	FA	963	2,550	06/16/2021	02/15/2031	101,275
87264A-DB-8	T-MOBILE USA INC		2.A FE	42,668	40,000	39,396	42,620		(38)			5.750	5.295	JJ	1,061	2,300	09/05/2024	01/15/2054	41,150
872882-AK-1	TSMC GLOBAL LTD		1.D FE	249,578	250,000	227,057	249,767		41			2.250	2.269	AO	1,063	5,625	04/20/2021	04/23/2031	252,813
872898-AC-5	TSMC ARIZONA CORP		1.D FE	846,269	850,000	775,280	847,735		357			2.500	2.550	AO	3,896	21,250	10/20/2021	10/25/2031	860,625
87305R-AK-5	TTM TECHNOLOGIES INC		3.C FE	20,025	20,000	19,533	20,001		(6)			4.000	3.967	MS	267	800	10/18/2021	03/01/2029	20,400
87312@-AF-5	TWE US FINANCE CO		2.B PL	100,000	100,000	100,019	100,000					4.910	4.910	MS	1,255	4,910	09/29/2022	09/29/2032	102,455
87312@-AG-3	TWE US FINANCE CO		2.B PL	300,000	300,000	295,665	300,000					5.010	5.010	MS	3,841	15,030	09/29/2022	09/29/2034	307,515
87470L-AK-7	TALLGRASS ENERGY PARTNERS LP		4.A FE	100,000	100,000	99,538	100,000					6.000	6.000	MS	2,000	6,000	08/11/2021	09/01/2031	103,000
87470L-AL-5	TALLGRASS ENERGY PARTNERS LP / TAL		4.A FE	106,000	106,000	109,651	106,000					7.375	7.375	FA	2,953	7,818	02/20/2024	02/15/2029	109,909
875127-BG-6	TAMPA ELECTRIC COMPANY		1.G FE	19,352	25,000	18,236	19,496		109			3.625	5.231	JD	40	906	09/05/2024	06/15/2050	25,453
87612K-AC-6	TARGA RESOURCES CORP		2.B FE	43,153	40,000	40,321	43,093		(49)			6.250	5.677	JJ	1,250	2,500	09/05/2024	07/01/2052	41,250
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		3.A FE	108,800	120,000	120,736	112,422		1,368			5.125	6.748	FA	2,563	6,150	03/23/2023	08/01/2030	123,075
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		2.B FE	298,746	300,000	277,891	299,306		121			2.750	2.798	AO	2,063	8,250	03/08/2021	04/01/2031	304,125
87971M-BD-4	TELUS CORPORATION		2.B FE	946,600	1,000,000	985,859	993,130		5,948			2.800	3.428	FA	10,500	28,000	02/28/2017	02/16/2027	1,014,000
87971M-BF-9	TELUS CORPORATION		2.B FE	1,004,950	1,000,000	993,509	1,001,029		(524)			3.700	3.630	MS	10,894	37,000	04/25/2017	09/15/2027	1,018,500
88023U-AH-4	SOMNIGROUP INTERNATIONAL INC		3.B FE	300,000	300,000	292,292	300,000					4.000	4.000	AO	2,533	12,000	03/11/2021	04/15/2029	306,000
880779-BB-8	TEREX CORPORATION		3.C FE	10,063	10,000	10,259	10,051		(9)			6.250	6.096	AO	132	637	10/09/2024	10/15/2032	10,313
88104L-AE-3	TERRAFORM POWER OPERATING LLC		3.C FE	62,038	70,000	69,931	66,509		1,495			5.000	7.640	JJ	1,468	3,500	10/03/2022	01/31/2028	71,750
88104L-AG-8	TERRAFORM POWER OPERATING LLC		3.C FE	102,625	100,000	97,191	100,893		(409)			4.750	4.288	JJ	2,190	4,750	05/20/2021	01/15/2030	102,375
882884-H#-9	TEXAS-NEW MEXICO POWER CO		1.F	100,000	100,000	103,128	100,000					5.540	5.540	JJ	2,478		07/21/2025	07/31/2037	102,770
882884-H@-1	TEXAS-NEW MEXICO POWER CO		1.F	100,000	100,000	102,617	100,000					5.440	5.440	AO	922	1,511	07/21/2025	07/31/2035	102,720
883203-CC-3	TEXTRON INC		2.B FE	200,502	200,000	181,468	200,291		(51)			2.450	2.419	MS	1,443	4,900	10/07/2021	03/15/2031	202,450
89055F-AB-9	TOPBUILD CORP		3.B FE	300,000	300,000	290,560	300,000					3.625	3.625	MS	3,202	10,875	02/24/2021	03/15/2029	305,438
891092-C*-7	THE TORO CORPORATION		2.B	100,000	100,000	102,872	100,000					5.270	5.270	MS	1,332		09/30/2025	09/30/2032	102,635
89114T-ZQ-8	TORONTO-DOMINION BANK/THE		1.F FE	746,963	750,000	671,237	748,079		292			2.450	2.496	JJ	8,626	18,375	01/05/2022	01/12/2032	759,188
89236T-JW-6	TOYOTA MOTOR CREDIT CORP		1.E FE	597,774	600,000	538,078	598,593		214			2.400	2.442	JJ	6,720	14,400	01/10/2022	01/13/2032	607,200
89352H-BC-2	TRANSCANADA PIPELINES LTD		2.A FE	695,394	700,000	623,857	697,206		455			2.500	2.575	AO	3,840	17,500	10/07/2021	10/12/2031	708,750
893647-BP-1	TRANSDIGM INC		4.C FE	200,000	200,000	198,674	200,000					4.625	4.625	JJ	4,265	9,250	01/14/2021	01/15/2029	204,625

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
893647-BR-7	TRANSDIGM INC		3.C FE	40,000	40,000	40,705	40,000					6.750	6.750	FA	1,020	2,700	02/10/2023	08/15/2028	41,350
893647-BU-0	TRANSDIGM INC		3.C FE	10,000	10,000	10,313	10,000					6.375	6.375	MS	213	638	02/12/2024	03/01/2029	10,319
893647-BV-8	TRANSDIGM INC		3.C FE	20,000	20,000	20,810	20,000					6.625	6.625	MS	442	1,325	02/12/2024	03/01/2032	20,663
89417E-AS-8	TRAVELERS COMPANIES INC		1.F FE	9,960	10,000	9,883	9,965		1			5.450	5.475	MN	55	545	05/22/2023	05/25/2053	10,273
89616R-AC-3	TEKNIPLEX (TRIDENT TPI HOLDINGS)		5.C FE	30,331	30,000	30,737	30,178		(83)			12.750	12.370	JD	11	3,825	05/04/2023	12/31/2028	31,913
896215-AH-3	TRIMAS CORPORATION		3.C FE	197,900	200,000	194,511	198,676		294			4.125	4.291	AO	1,742	8,250	02/15/2023	04/15/2029	204,125
896288-AC-1	TRINET GROUP INC		3.B FE	90,000	90,000	92,797	90,000					7.125	7.125	FA	2,423	6,413	08/02/2023	08/15/2031	93,206
896522-AJ-8	TRINITY INDUSTRIES INC 144A		3.B FE	6,165	6,000	6,233	6,116		(49)			7.750	6.406	JJ	214	233	04/16/2025	07/15/2028	6,233
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		2.C FE	794,187	800,000	727,098	796,251		535			3.250	3.334	MS	7,656	26,000	01/18/2022	03/15/2032	813,000
902613-AE-8	UBS GROUP AG		1.F FE	396,468	400,000	354,871	397,867		323			2.095	2.188	FA	3,259	8,380	07/02/2021	02/11/2032	404,190
902613-AP-3	UBS GROUP AG		1.F FE	200,000	200,000	201,644	200,000					4.751	4.751	MN	1,293	9,502	05/03/2022	05/12/2028	204,751
902613-BH-0	UBS GROUP AG		1.F FE	198,590	200,000	210,722	198,904		147			5.699	5.777	FA	4,528	11,398	02/09/2024	02/08/2035	205,699
90279X-AA-0	UKG INC		4.B FE	195,956	195,000	200,397	195,689		(167)			6.875	6.746	FA	5,586	13,406	01/31/2024	02/01/2031	201,703
907818-FU-7	UNION PACIFIC CORPORATION		1.G FE	100,000	100,000	91,791	100,000					2.375	2.375	MN	270	2,375	05/17/2021	05/20/2031	101,188
911163-AA-1	UNITED NATURAL FOODS INC 144A		5.B FE	198,425	210,000	210,197	203,983		1,892			6.750	7.914	AO	2,993	14,175	01/31/2023	10/15/2028	217,088
911312-BR-6	UNITED PARCEL SERVICE INC		1.F FE	592,577	513,000	505,681	542,912		(9,839)			3.400	1.380	MS	5,136	17,442	10/19/2020	03/15/2029	521,721
911312-CE-4	UNITED PARCEL SERVICE INC		1.F FE	42,917	40,000	39,042	42,871		(36)			5.500	5.019	MN	238	2,200	09/05/2024	05/22/2054	41,100
91159H-HR-4	US BANCORP		1.G FE	1,998,800	2,000,000	1,984,766	1,999,998		165			3.150	3.150	AO	11,200	63,000	04/24/2017	04/27/2027	2,031,500
91159H-JD-3	US BANCORP		1.G FE	750,000	750,000	677,289	750,000					2.677	2.677	JJ	8,589	20,078	01/20/2022	01/27/2033	760,039
91324P-ED-0	UNITEDHEALTH GROUP INC		1.F FE	74,993	75,000	67,694	74,998					2.300	2.300	MN	220	1,725	05/17/2021	05/15/2031	75,863
91324P-EK-4	UNITEDHEALTH GROUP INC		1.F FE	9,714	10,000	8,658	9,732		6			4.750	4.933	MN	61	475	04/28/2023	05/15/2052	10,238
91324P-FC-1	UNITEDHEALTH GROUP INC		1.F FE	2,034,807	2,120,000	2,006,861	2,037,305		1,165			5.375	5.653	AO	24,056	113,950	09/05/2024	04/15/2054	2,176,975
914906-AX-0	UNIVISION COMMUNICATIONS INC		4.B FE	129,313	130,000	132,138	129,155		(12)			7.375	7.410	JD	27	9,588	08/01/2023	06/30/2030	134,794
914906-AY-8	UNIVISION COMMUNICATIONS INC		4.B FE	478,030	470,000	486,742	473,975		(2,229)			8.000	7.436	FA	14,204	37,600	01/19/2024	08/15/2028	488,800
91740P-AG-3	USA COMPRESSION PARTNERS LP / USA		4.A FE	10,088	10,000	10,352	10,051		(21)			7.125	6.870	MS	210	713	03/11/2024	03/15/2029	10,356
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC		3.B FE	14,125	14,000	15,127	14,118		(7)			7.500	7.343	MN	175	554	04/16/2025	05/01/2033	14,525
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC		3.B FE	14,125	14,000	15,300	14,120		(5)			7.750	7.616	MN	181	573	04/16/2025	05/01/2035	14,543
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		3.A FE	96,388	110,000	99,969	100,344		1,407			4.125	5.987	FA	1,714	4,538	01/09/2023	08/15/2031	112,269
92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC		3.A FE	60,000	60,000	60,755	60,000					6.250	6.250	JJ	1,729	3,750	01/10/2023	01/15/2030	61,875
92332Y-AB-7	VENTURE GLOBAL LNG INC		3.B FE	80,075	80,000	79,580	80,043		(12)			8.375	8.350	JD	558	6,700	05/19/2023	06/01/2031	83,350
92343V-FX-7	VERIZON COMMUNICATIONS INC		2.A FE	3,109,030	3,100,000	2,751,573	3,104,456		(909)			1.680	1.647	AO	8,825	52,080	10/19/2020	10/30/2030	3,126,040
92556H-AD-9	PARAMOUNT GLOBAL		2.C FE	45,969	50,000	45,259	47,195		363			4.200	5.246	MN	245	2,100	06/09/2022	05/19/2032	51,050
927804-GK-4	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	39,888	40,000	41,025	39,918		14			5.000	5.034	AO	500	2,000	03/28/2023	04/01/2033	41,000
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC		1.F PL	380,382	358,722	355,028	367,279		(2,103)			3.930	3.261	MJSD	39	14,098	11/08/2016	06/30/2030	178,764
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		3.A FE	180,100	180,000	177,726	180,008		(23)			4.375	4.361	MN	1,313	7,875	05/11/2021	05/01/2029	183,938
92841H-AA-0	VISTAJET MALTA /VM HOLDING INC		4.C FE	49,499	50,000	51,714	49,737		92			9.500	9.750	JD	396	4,750	05/01/2023	06/01/2028	52,375
92857W-CA-6	VODAFONE GROUP PLC		2.B FE	41,513	40,000	38,975	41,488		(22)			5.750	5.488	JD	19	2,300	09/05/2024	06/28/2054	41,150
928668-BS-0	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	199,858	200,000	200,324	199,961		26			4.350	4.364	JD	556	8,700	05/31/2022	06/08/2027	204,350
92921E-AA-0	VOYAGER PARENT LLC		4.A FE	8,000	8,000	8,488	8,000					9.250	9.250	JJ	465		05/08/2025	07/01/2032	8,370
92943G-AA-9	WR GRACE HOLDINGS LLC		5.B FE	263,625	260,000	247,480	260,505		(780)			5.625	5.301	FA	5,525	14,625	08/17/2021	08/15/2029	267,313
92943G-AE-1	WR GRACE HOLDINGS LLC		4.B FE	70,525	70,000	71,682	70,259		(102)			7.375	7.187	MS	1,721	5,163	02/08/2023	03/01/2031	72,581
93045#-AG-3	WAGNER EQUIPMENT CO.		2.C YE	700,000	700,000	732,617	700,000					5.860	5.860	MN	4,672	41,020	11/20/2024	11/20/2034	720,510
93045#-AH-1	WAGNER EQUIPMENT CO.		2.C YE	300,000	300,000	313,906	300,000					5.860	5.860	JJ	7,716	8,790	01/23/2025	01/23/2035	308,790
931142-FE-8	WALMART INC		1.C FE	38,741	40,000	35,514	38,772		22			4.500	4.701	AO	380	1,800	09/05/2024	04/15/2053	40,900
933940-AA-6	CALIBER COLLISION		4.C FE	162,688	160,000	169,343	161,793		(505)			7.625	7.210	JJ	5,117	12,200	02/09/2024	01/30/2032	166,100

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
941848-F*-9	WATERS CORPORATION		2.B	500,000	500,000	483,293	500,000					3.530	3.530	MS	5,344	17,650	09/12/2019	09/12/2029	508,825
95000U-3F-8	WELLS FARGO & COMPANY		1.E FE	70,000	70,000	73,504	70,000					5.557	5.557	JJ	1,686	3,890	07/18/2023	07/25/2034	71,945
95000U-3H-4	WELLS FARGO & COMPANY		1.E FE	1,864,885	1,880,000	2,084,259	1,868,151		1,481			6.491	6.586	AO	23,050	122,031	11/01/2023	10/23/2034	1,941,015
95081Q-AP-9	WESCO DISTRIBUTION INC		3.B FE	144,539	143,000	145,079	143,247		(480)			7.250	6.857	JD	461	10,368	01/04/2023	06/15/2028	148,184
95081Q-AQ-7	WESCO DISTRIBUTION INC		3.B FE	10,000	10,000	10,327	10,000					6.375	6.375	MS	188	638	02/26/2024	03/15/2029	10,319
95081Q-AR-5	WESCO DISTRIBUTION INC		3.B FE	30,000	30,000	31,326	30,000					6.625	6.625	MS	585	1,988	02/26/2024	03/15/2032	30,994
961214-ET-6	WESTPAC BANKING CORP		1.C FE	89,943	90,000	81,413	89,969		5			2.150	2.157	JD	151	1,935	05/25/2021	06/03/2031	90,968
963320-AZ-9	WHIRLPOOL CORPORATION		3.A FE	99,061	100,000	90,604	99,354		85			4.700	4.819	MN	614	4,700	05/02/2022	05/14/2032	102,350
963320-BA-3	WHIRLPOOL CORPORATION		3.A FE	19,983	20,000	18,569	19,989		1			5.500	5.510	MS	367	1,100	02/14/2023	03/01/2033	20,550
963320-BC-9	WHIRLPOOL CORPORATION		3.A FE	468,971	470,000	436,131	469,126		82			5.750	5.779	MS	9,008	27,025	02/22/2024	03/01/2034	483,513
969457-BY-5	WILLIAMS COMPANIES INC		2.B FE	99,631	100,000	91,397	99,801		40			2.600	2.641	MS	766	2,600	02/25/2021	03/15/2031	101,300
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL IN		3.C FE	55,125	60,000	59,816	57,470		868			4.625	6.398	FA	1,048	2,775	02/16/2023	08/15/2028	61,388
970648-AM-3	WILLIS NORTH AMERICA INC		2.A FE	179,519	180,000	185,987	179,669		69			5.350	5.381	MN	1,231	9,630	05/10/2023	05/15/2033	184,815
97573*-AC-7	WINSUPPLY INC		2.B YE	300,000	300,000	302,553	300,000					5.370	5.370	MS	5,012	16,110	03/03/2023	03/09/2035	308,055
976656-CT-3	WISCONSIN ELECTRIC POWER COMPANY		1.F FE	125,520	125,000	115,462	125,513		(6)			5.050	5.022	AO	1,578	6,628	09/10/2024	10/01/2054	128,156
97670M-B#-2	WISCONSIN GAS LLC		1.F YE	400,000	400,000	404,107	400,000					5.180	5.180	MN	3,453	21,238	10/22/2024	11/01/2034	410,360
976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	99,991	100,000	87,734	99,995		1			1.950	1.951	MS	569	1,950	09/13/2021	09/16/2031	100,975
980236-AS-2	WOODSIDE FINANCE LTD		2.A FE	174,484	175,000	164,890	174,546		50			5.700	5.719	MS	3,020	9,975	09/05/2024	09/12/2054	179,988
980745-F#-5	WOODWARD INC		2.B	500,000	500,000	500,306	500,000					4.350	4.350	MN	1,873	21,750	05/31/2018	05/30/2027	510,875
980745-G*-8	WOODWARD INC		2.B	500,000	500,000	498,347	500,000					4.410	4.410	MN	1,899	22,050	05/31/2018	05/30/2029	511,025
980745-G@-6	WOODWARD INC		2.B	500,000	500,000	497,093	500,000					4.460	4.460	MN	1,920	22,300	05/31/2018	05/30/2030	511,150
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		3.B FE	82,213	90,000	88,862	85,932		1,386			4.375	6.270	FA	1,488	3,938	04/19/2023	08/15/2028	91,969
983133-AC-3	WYNN RESORTS FINANCE LLC		3.C FE	209,750	210,000	227,238	209,882		16			7.125	7.137	FA	5,652	14,963	02/08/2024	02/15/2031	196,769
98379J-AA-3	XPO ESCROW SUB LLC		3.B FE	459,292	460,000	470,152	459,663		66			7.500	7.501	MN	4,408	34,500	04/18/2023	11/15/2027	373,500
98379K-AB-8	XPO INC		3.C FE	69,888	70,000	73,011	69,927		11			7.125	7.149	JD	416	4,988	05/19/2023	06/01/2031	72,494
98379Y-AA-0	XPLR INFRASTRUCTURE OPERATING PART		3.A FE	34,000	34,000	34,554	34,000					7.750	7.750	AO	293		11/13/2025	04/15/2034	35,318
98389B-BB-5	XCEL ENERGY INC		2.A FE	697,571	700,000	723,178	698,073		233			5.500	5.542	MS	11,336	38,500	02/26/2024	03/15/2034	719,250
98422H-AC-0	XIAOMI BEST TIME INTERNATIONAL LTD		2.A FE	397,248	400,000	369,340	398,384		273			2.875	2.955	JJ	5,335	11,500	07/07/2021	07/14/2031	405,750
98479@-AC-8	YANKEE STADIUM HOLDINGS LLC		2.B PL	200,000	200,000	220,237	200,000					6.500	6.500	JD	7,439		06/05/2025	06/01/2045	20,869
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		2.B FE	897,822	900,000	870,288	899,046		235			3.550	3.577	MS	8,964	31,950	03/13/2020	03/20/2030	915,975
98978V-AL-7	ZOETIS INC		2.A FE	994,440	1,000,000	985,805	999,030		595			3.000	3.059	MS	9,083	30,000	09/05/2017	09/12/2027	1,015,000
C5847*-AH-6	MOSAIC FOREST MANAGEMENT LIMITED P		2.A PL	100,000	100,000	102,573	100,000					5.220	5.220	MS	1,813		08/26/2025	08/26/2030	102,610
D2736#-AZ-2	FRITZ DRAXLMAIER GMBH & CO KG		2.C PL	600,000	600,000	627,597	600,000					6.340	6.340	MS	10,038	48,675	06/26/2024	09/26/2032	619,020
D2736#-BA-6	FRITZ DRAXLMAIER GMBH & CO KG		2.C PL	200,000	200,000	209,407	200,000					6.430	6.430	MS	3,394	16,450	06/26/2024	09/26/2034	206,430
F85688-AJ-8	SONEPAR SA		1.G PL	2,000,000	2,000,000	2,079,034	2,000,000					5.730	5.730	JJ	49,978	114,600	07/24/2024	07/24/2034	2,057,300
G1710#-AC-2	CHRISTIES INTERNATIONAL PLC		3.B PL	500,000	500,000	498,808	500,000					4.340	4.340	MN	2,773	21,700	05/15/2019	05/15/2026	510,850
G1710#-AD-0	CHRISTIES INTERNATIONAL PLC		3.B PL	500,000	500,000	490,787	500,000					4.540	4.540	MN	2,901	22,700	05/15/2019	05/15/2029	511,350
G4691@-AC-1	IBC CAPITAL LIMITED GOODPACK PTE.		2.B PL	1,000,000	1,000,000	1,105,898	1,000,000					7.170	7.170	MN	7,768	71,700	11/22/2024	11/22/2034	1,035,850
L9031*-AM-3	TERMINAL INVESTMENT LIMITED HOLDIN		2.B PL	200,000	200,000	207,984	200,000					6.080	6.080	JJ	6,046		07/02/2025	07/09/2037	206,080
Q0697#-AA-4	AUSGRID FINANCE PTY LTD		2.A FE	2,000,000	2,000,000	1,973,524	2,000,000					3.500	3.500	AO	17,500	70,000	09/06/2017	10/01/2027	2,035,000
Q1297#-AK-4	CSL FINANCE PTY LTD		1.G	500,000	500,000	492,581	500,000					3.170	3.170	AO	3,830	15,850	10/04/2017	10/04/2027	507,925
Q1629#-AN-7	BRISBANE AIRPORT CORPORATION PTY L		2.B	500,000	500,000	496,068	500,000					3.820	3.820	JD	849	19,100	06/15/2017	06/15/2027	509,550
Q1629#-AP-2	BRISBANE AIRPORT CORPORATION PTY L		2.B	500,000	500,000	491,308	500,000					3.920	3.920	JD	871	19,600	06/15/2017	06/15/2029	509,800
Q1842#-AH-1	ARC INFRASTRUCTURE WA PTY LTD		2.B	2,000,000	2,000,000	2,002,889	2,000,000					4.790	4.790	JJ	43,908	95,800	07/16/2014	07/16/2026	2,047,900
Q5664#-AA-2	LONSDALE FINANCE PTY LTD		2.B FE	500,000	500,000	497,000	500,000					4.190	4.190	AO	5,238	20,950	10/02/2018	10/01/2028	510,475

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD		2.B FE	500,000	500,000	488,732	500,000					4.010	4.010	JJ	9,468	20,050	07/11/2018	07/11/2030	510,025
Q6568@-AA-9	NETWORK FINANCE COMPANY PTY LTD		2.A	500,000	500,000	492,015	500,000					3.500	3.500	AO	4,278	17,500	02/14/2018	02/14/2028	508,750
Q7160#-AN-9	ORICA FINANCE LTD		2.B	700,000	700,000	680,026	700,000					3.190	3.190	AO	4,156	22,330	06/24/2020	10/24/2028	711,165
Q7160#-AP-4	ORICA FINANCE LTD		2.B	500,000	500,000	471,592	500,000					3.400	3.400	AO	3,164	17,000	06/24/2020	10/24/2030	508,500
Q7160#-AU-3	ORICA FINANCE LIMITED		2.B	100,000	100,000	101,720	100,000					5.790	5.790	JJ	2,670		07/15/2025	07/15/2037	102,895
Q7794#-AG-8	QPH FINANCE CO PTY LTD		2.B FE	500,000	500,000	495,073	500,000					4.010	4.010	FA	7,964	20,050	08/08/2018	08/08/2028	510,025
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				352,181,248	357,259,918	344,268,878	352,594,339		186,334	486,142		XXX	XXX	XXX	3,495,298	13,153,141	XXX	XXX	358,718,465
28415#-AA-4	ELANCO INC. SPV		3.C FE	1,246,000	1,246,000	1,236,268	1,246,000					7.310	7.310	MON	253	43,770	07/07/2025	06/30/2030	1,253,590
30280@-AA-4	FR-ENCLAVE L.P		2.B	1,177,461	1,177,462	1,202,882	1,177,583					5.190	5.189	JAJO	14,259	61,110	07/12/2011	09/30/2033	38,139
34500*-AA-2	FOOTBALL CLUB TERM NOTES 2021-XII		1.F FE	100,000	100,000	91,658	100,000					2.780	2.780	OCT	672	2,811	01/28/2021	10/05/2031	102,780
34500*-AB-0	FOOTBALL CLUB TERM NOTES 2021-XII		1.F FE	100,000	100,000	86,521	100,000					2.960	2.960	OCT	715	2,993	01/28/2021	10/05/2034	102,960
34500*-AC-8	FOOTBALL CLUB TERM NOTES 2021-XII		1.F FE	100,000	100,000	85,165	100,000					3.010	3.010	OCT	727	3,043	01/28/2021	10/05/2035	103,010
34501@-AB-7	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	100,000	100,000	104,864	100,000					5.580	5.580	OCT	1,349	5,642	03/28/2024	10/05/2033	105,580
34501@-AF-8	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	100,000	100,000	105,182	100,000					5.630	5.630	OCT	1,361	5,755	10/03/2024	10/05/2033	105,630
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE		2.C IF	98,024	98,024	104,674	98,024					6.840	6.840	MON	298	1,006	10/22/2025	11/15/2034	98,582
54208J-AA-3	LONDON OPERATIONS LLC		1.C PL	500,000	500,000	509,316	500,000					5.700	5.700	MAY	22,167		03/21/2025	03/24/2050	528,500
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				3,521,485	3,521,486	3,526,530	3,521,607					XXX	XXX	XXX	41,801	126,130	XXX	XXX	2,438,771
008513-AC-7	AGREE LP		2.A FE	49,568	50,000	43,205	49,718		34			2.600	2.684	JD	58	1,300	05/05/2021	06/15/2033	50,650
008513-AD-5	AGREE LP		2.A FE	9,762	10,000	10,076	9,828		23			4.800	5.105	AO	120	480	02/03/2023	10/01/2032	10,240
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	10,046	10,000	9,642	10,040		(3)			4.750	4.695	AO	100	475	02/02/2023	04/15/2035	10,238
02666T-AE-7	AMERICAN HOMES 4 RENT LP		2.B FE	8,929	10,000	9,460	9,218		105			3.625	5.095	AO	77	363	02/03/2023	04/15/2032	10,181
09261#-AB-7	BLACKROCK CORE FUND OPERATING PART		2.C	500,000	500,000	472,886	500,000					4.150	4.150	MN	2,421	20,750	05/19/2022	05/19/2032	510,375
10112R-BE-3	BOSTON PROPERTIES LP		2.B FE	149,355	150,000	131,031	149,613		56			2.550	2.595	AO	956	3,825	03/02/2021	04/01/2032	151,913
10112R-BF-0	BOSTON PROPERTIES LP		2.B FE	199,918	200,000	165,729	199,956		9			2.450	2.453	AO	1,225	4,900	09/15/2021	10/01/2033	202,450
12737#-AA-9	CSFV CORE II LLC		1.F PL	800,000	800,000	728,651	800,000					2.770	2.770	AO	5,540	22,160	04/01/2021	04/01/2031	811,080
12737#-AB-7	CSFV CORE II LLC		1.F PL	200,000	200,000	174,486	200,000					2.920	2.920	AO	1,460	5,840	04/01/2021	04/01/2033	202,920
18055#-BG-6	CLARION LION PROPERTIES FUND HOLDI		2.A	500,000	500,000	490,965	500,000					3.670	3.670	JJ	8,461	18,350	07/15/2019	07/15/2028	509,175
18055#-BH-4	CLARION LION PROPERTIES FUND HOLDI		2.A	500,000	500,000	484,899	500,000					3.750	3.750	JJ	8,646	18,750	07/15/2019	07/15/2029	509,375
18055#-CL-4	CLARION LION PROPERTIES FUND HOLDI		2.A Z	100,000	100,000	100,253	100,000					5.530	5.530	MN	461		12/01/2025	12/01/2035	102,765
22003B-AM-8	CORPORATE OFFICE PROPERTIES LP		2.C FE	247,941	250,000	228,263	248,865		199			2.750	2.843	AO	1,451	6,875	03/03/2021	04/15/2031	253,438
22003B-AP-1	CORPORATE OFFICE PROPERTIES LP		2.C FE	56,054	80,000	68,397	60,580		1,797			2.900	6.937	JD	193	2,320	04/27/2023	12/01/2033	81,160
22822V-AY-7	CROWN CASTLE INTERNATIONAL CORP		2.B FE	99,743	100,000	89,480	99,851		25			2.500	2.529	JJ	1,153	2,500	06/15/2021	07/15/2031	101,250
22822V-BC-4	CROWN CASTLE INC		2.B FE	69,940	70,000	70,713	69,969		18			5.100	5.107	MN	595	3,570	04/24/2023	05/01/2033	71,785
23134@-AA-7	CURBLINE PROPERTIES LP		2.B FE	100,000	100,000	102,594	100,000					5.580	5.580	MS	1,829		09/03/2025	09/03/2030	102,790
26884U-AG-4	EPR PROPERTIES		2.C FE	298,758	300,000	278,401	299,226		116			3.600	3.649	MN	1,380	10,800	10/13/2021	11/15/2031	305,400
27965#-AS-1	EDENS LIMITED PARTNERSHIP		2.A PL	1,000,000	1,000,000	990,118	1,000,000					3.840	3.840	JJ	16,107	38,400	07/31/2017	07/31/2027	1,019,200
292102-D#-4	EMPIRE STATE REALTY OP LP		2.C Z	100,000	100,000	99,495	100,000					5.470	5.470	JJ	198		12/18/2025	01/07/2031	102,735
29717P-AZ-0	ESSEX PORTFOLIO LP		2.A FE	99,367	100,000	90,770	99,637		62			2.550	2.622	JD	113	2,550	05/17/2021	06/15/2031	101,275
30225V-AQ-0	EXTRA SPACE STORAGE LP		2.B FE	595,390	600,000	533,900	596,666		529			2.400	2.504	AO	3,040	14,400	07/25/2023	10/15/2031	607,200
32055R-A#-4	FIRST INDUSTRIAL LP		2.B FE	500,000	500,000	493,568	500,000					4.400	4.400	AO	4,339	22,000	04/20/2017	04/20/2029	511,000
32055R-B*-7	FIRST INDUSTRIAL LP		2.B FE	1,000,000	1,000,000	987,225	1,000,000					3.860	3.860	FA	14,582	38,600	02/15/2018	02/15/2028	1,019,300
42250P-AE-3	HEALTHPEAK PROPERTIES INC		2.A FE	108,587	110,000	112,912	108,940		140			5.250	5.416	JD	257	5,775	05/01/2023	12/15/2032	112,888
46187@-AA-4	INVITATION HOMES OPERATING PARTNER		2.A FE	800,000	800,000	763,039	800,000					2.460	2.460	MN	1,968	19,680	05/25/2021	05/25/2028	809,840

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
46187@-AB-2	INVITATION HOMES OPERATING PARTNER		2.A FE	800,000	800,000	645,785	800,000					3.180	3.180	MN	2,544	25,440	05/25/2021	05/25/2036	812,720
46188@-AF-9	INVITATION HOMES OPERATING PARTNER		2.B FE	118,370	120,000	124,499	118,686		134			5.500	5.679	FA	2,493	6,600	07/31/2023	08/15/2033	123,300
46284V-AF-8	IRON MOUNTAIN INC		3.C FE	312,750	300,000	295,964	303,628		(2,014)			4.875	4.133	MS	4,306	14,625	01/29/2021	09/15/2029	307,313
46284V-AL-5	IRON MOUNTAIN INC		3.C FE	41,625	50,000	49,214	43,712		704			5.625	8.144	JJ	1,297	2,813	10/07/2022	07/15/2032	51,406
46284V-AP-6	IRON MOUNTAIN INC		3.C FE	60,000	60,000	61,634	60,000					7.000	7.000	FA	1,587	4,200	05/10/2023	02/15/2029	62,100
46284V-AQ-4	IRON MOUNTAIN INC		3.C FE	10,000	10,000	10,084	10,000					6.250	6.250	JJ	288	380	12/03/2024	01/15/2033	10,313
49446R-AY-5	KIMCO REALTY CORPORATION		1.G FE	99,536	100,000	88,800	99,720		44			2.250	2.301	JD	188	2,250	09/13/2021	12/01/2031	101,125
513075-BZ-3	LAMAR MEDIA CORP		3.C FE	300,000	300,000	282,335	300,000					3.625	3.625	AO	2,296	10,875	01/07/2021	01/15/2031	305,438
518058-AE-8	LASALLE PROPERTY FUND REIT INC.		2.B	100,000	100,000	94,681	100,000					2.520	2.520	MN	406	2,520	11/03/2021	11/03/2028	101,260
518058-AF-5	LASALLE PROPERTY FUND REIT INC.		2.B	100,000	100,000	89,261	100,000					2.950	2.950	MN	475	2,950	11/03/2021	11/03/2031	101,475
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT FIN		5.A FE	31,508	50,000	36,355	31,508					3.500	6.769	MS	515	1,750	06/29/2022	03/15/2031	32,383
637417-AS-5	NNN REIT INC		2.A FE	78,141	80,000	83,695	78,480		150			5.600	5.908	AO	946	4,480	08/08/2023	10/15/2033	82,240
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		4.A FE	220,950	220,000	214,828	220,081		(212)			4.875	4.773	MN	1,370	10,725	05/19/2021	05/15/2029	225,363
71845J-AA-6	PHILLIPS EDISON GROCERY CENTER OPE		2.B FE	592,830	600,000	538,447	595,614		684			2.625	2.761	MN	2,013	15,750	09/30/2021	11/15/2031	455,906
71951Q-AC-6	PHYSICIANS REALTY TRUST		2.A FE	598,431	600,000	540,183	599,043		150			2.625	2.655	MN	2,625	15,750	10/08/2021	11/01/2031	607,875
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP		2.C FE	99,510	100,000	86,122	99,692		44			2.750	2.804	AO	688	2,750	09/13/2021	04/01/2032	101,375
74170*-AS-8	PRIME PROPERTY FUND LLC		2.A	500,000	500,000	484,199	500,000					3.580	3.580	AO	3,978	17,900	10/11/2017	10/11/2029	508,950
74170*-CH-0	PRIME PROPERTY FUND LLC		2.A	100,000	100,000	106,449	100,000					6.090	6.090	FA	2,301	6,090	02/15/2024	02/15/2034	103,045
74170*-CM-9	PRIME PROPERTY FUND LLC		2.A	300,000	300,000	310,280	300,000					5.650	5.650	MS	4,285	16,950	09/30/2024	09/30/2034	308,475
74170*-CR-8	PRIME PROPERTY FUND LLC		2.A	100,000	100,000	104,403	100,000					5.810	5.810	JJ	2,760		07/10/2025	07/15/2035	102,905
74264*-AD-8	PRISA LHC LLC		1.G	500,000	500,000	495,586	500,000					3.850	3.850	AO	4,813	19,250	06/01/2016	04/01/2028	509,625
74264*-AM-8	PRISA LHC LLC		1.G	800,000	800,000	794,910	800,000					4.740	4.740	FA	12,956	37,920	08/31/2022	08/31/2032	818,960
74340*-BD-5	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	600,000	600,000	529,575	600,000					2.530	2.530	JD	633	15,180	12/16/2021	01/16/2032	607,590
74340X-CN-9	PROLOGIS LP		1.F FE	2,019,591	2,065,000	2,094,016	2,022,313		2,723			5.000	5.290	JJ	43,308	51,625	04/15/2025	01/31/2035	2,116,625
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		3.B FE	43,375	50,000	49,464	46,377		1,011			4.500	7.131	FA	850	2,250	10/18/2022	02/15/2029	51,125
749571-AK-1	RHP HOTEL PROPERTIES LP		3.B FE	10,000	10,000	10,371	10,000					6.500	6.500	AO	163	650	03/21/2024	04/01/2032	10,325
74965L-AA-9	RLJ LODGING TRUST LP		3.C FE	322,475	320,000	318,261	320,000		(335)			3.750	3.537	JJ	6,000	12,000	06/11/2021	07/01/2026	326,000
74986@-AX-9	RREEF AMERICA REIT II INC		1.G	500,000	500,000	494,295	500,000					4.140	4.140	FA	6,958	20,700	08/31/2018	08/31/2029	510,350
74986@-AY-7	RREEF AMERICA REIT II INC		1.G	500,000	500,000	492,019	500,000					4.190	4.190	FA	7,042	20,950	08/31/2018	08/31/2030	510,475
75508X-AA-4	RAYONIER LP		2.C FE	198,390	200,000	180,497	199,078		157			2.750	2.843	MN	672	5,500	05/12/2021	05/17/2031	202,750
75606*-AC-4	REALTERM LOGISTICS INCOME PROPERTI		2.B PL	500,000	500,000	477,267	500,000					4.870	4.870	MN	2,570	24,350	05/23/2022	05/23/2032	512,175
756109-CE-2	REALTY INCOME CORPORATION		1.G FE	99,527	100,000	90,431	99,637		56			2.700	2.765	FA	1,020	2,700	01/23/2024	02/15/2032	101,350
75884R-AV-5	REGENCY CENTERS LP		1.G FE	992,270	1,000,000	995,631	999,118		827			3.600	3.684	FA	15,000	36,000	01/24/2017	02/01/2027	1,018,000
78410G-AG-9	SBA COMMUNICATIONS CORP		3.A FE	150,000	150,000	143,500	150,000					3.125	3.125	FA	1,953	4,688	01/18/2022	02/01/2029	152,344
78488@-AM-7	SVF HOLDING REAL ESTATE INVESTMENT		2.B	100,000	100,000	103,756	100,000					5.780	5.780	FA	1,991		08/27/2025	08/27/2032	102,890
828807-CY-1	SIMON PROPERTY GROUP LP		1.G FE	1,956,660	2,000,000	1,988,690	1,995,611		4,877			3.250	3.496	MN	5,597	65,000	12/01/2016	11/30/2026	2,032,500
828807-DT-1	SIMON PROPERTY GROUP LP		1.G FE	448,695	450,000	405,506	449,172		124			2.650	2.683	FA	4,969	11,925	01/04/2022	02/01/2032	455,963
866677-AE-7	SUN COMMUNITIES OPERATING LP		2.B FE	381,798	400,000	363,916	386,187		2,052			2.700	3.309	JJ	4,980	10,800	08/09/2023	07/15/2031	405,400
866677-AF-4	SUN COMMUNITIES OPERATING LP		2.B FE	549,434	550,000	523,535	549,787		95			2.300	2.314	MN	2,108	12,650	09/28/2021	11/01/2028	556,325
90265E-AR-1	UDR INC		2.A FE	106,388	100,000	92,670	103,733		(644)			3.000	2.258	FA	1,133	3,000	09/15/2021	08/15/2031	101,500
92936U-AH-2	WP CAREY INC		2.A FE	246,805	250,000	211,154	247,980		253			2.250	2.372	AO	1,406	5,625	02/16/2021	04/01/2033	252,813
92936U-AJ-8	WP CAREY INC		2.A FE	445,716	450,000	397,388	447,329		401			2.450	2.556	FA	4,594	11,025	10/05/2021	02/01/2032	455,513
95040Q-AF-1	WELLTOWER OP LLC		1.G FE	38,980	40,000	37,264	39,010		23			4.950	5.136	MS	660	1,980	09/05/2024	09/01/2048	40,990
95040Q-AM-6	WELLTOWER OP LLC		1.G FE	72,980	90,000	83,442	77,366		1,930			2.800	5.863	JD	210	2,520	08/18/2023	06/01/2031	91,260
Q3973#-AC-9	GPT FUNDS MANAGEMENT LTD		1.G	500,000	500,000	483,180	500,000					4.400	4.400	FA	8,800	22,000	02/07/2019	02/07/2032	511,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD		1.G	500,000	500,000	472,108	500,000					4.500	4.500	FA	9,000	22,500	02/07/2019	02/07/2034	511,250
Q8773@-AN-8	STOCKLAND TRUST MANAGEMENT LTD		1.G FE	500,000	500,000	493,979	500,000					3.630	3.630	JJ	8,319	18,150	01/16/2018	01/16/2028	254,538
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				25,750,093	25,955,000	24,799,787	25,814,969		16,344			XXX	XXX	XXX	271,796	870,399	XXX	XXX	26,005,226
0489999999. Total - issuer credit obligations (unaffiliated)				391,694,723	396,703,485	382,360,099	391,987,264		186,138	486,142		XXX	XXX	XXX	3,888,327	14,496,199	XXX	XXX	393,250,304
0499999999. Total - issuer credit obligations (affiliated)												XXX	XXX	XXX			XXX	XXX	
0509999999 - Total - issuer credit obligations				391,694,723	396,703,485	382,360,099	391,987,264		186,138	486,142		XXX	XXX	XXX	3,888,327	14,496,199	XXX	XXX	393,250,304

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	702,421	1B ..$	9,946,492	1C ..$	1,772,858	1D ..$	9,842,594	1E ..$	24,878,590	1F ..$	44,281,205	1G ..$ 56,656,331
1B	2A ...$	76,041,472	2B ..$	109,175,292	2C ..$	24,817,144							
1C	3A ...$	5,116,094	3B ..$	9,045,107	3C ..$	11,447,770							
1D	4A ...$	2,971,597	4B ..$	1,999,134	4C ..$	1,429,902							
1E	5A ...$	692,190	5B ..$	1,140,893	5C ..$	30,178							
1F	6 .....$												

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00250D-AC-2	ADMT 2025-NQM1		1.A	183,543	183,543	184,318	183,543					5.430	5.232	MON	831	8,309	03/07/2025	03/25/2070	52,206	
00250D-AE-8	ADMT 2025-NQM1		1.B	91,771	91,771	92,157	91,771					5.836	5.622	MON	446	4,465	03/07/2025	03/25/2070	26,112	
12565V-AA-1	CIM TRUST CIM_21-J3		1.A	228,681	225,788	189,279	228,677		(148)			2.500	2.336	MON	470	5,645	06/02/2021	06/26/2051	201	
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_		1.A	89,340	89,354	90,859	89,348		8			6.000	5.875	MON	447	4,914	01/24/2025	11/26/2055	24	
33852E-AB-5	FLAGSTAR MORTGAGE TRUST FSMT_21-2		1.A	745,731	732,681	613,734	745,732		(831)			2.500	2.277	MON	1,526	18,317	04/15/2021	04/25/2051	345	
33852F-AA-4	FLAGSTAR MORTGAGE TRUST FSMT_21-4		1.A	133,815	132,000	110,815	133,815		(121)			2.500	2.327	MON	275	3,300	06/11/2021	06/26/2051	150	
36262L-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS		1.A	329,952	326,080	273,142	329,952		(256)			2.500	2.342	MON	679	8,152	06/15/2021	11/27/2051	104	
36264P-AB-5	GS MORTGAGEBACKED SECURITIES TRUST GSMBS		1.A	708,122	695,303	582,424	708,109		(1,041)			2.500	2.267	MON	1,449	17,383	04/16/2021	09/25/2051	311	
40446G-AE-2	HOMES TRUST HOMES_25-NQM3		1.F FE	2,028,547	2,028,576	2,050,008	2,028,599					6.035	5.824	MON	10,202	71,414	06/10/2025	02/25/2070	557,857	
43761J-AA-5	HOMES_23-NQM1		1.A	65,469	65,581	65,438	65,581					6.182	6.620	MON	338	4,054	02/16/2023	01/25/2068	56	
46652V-AC-9	JP MORGAN MORTGAGE TRUST JPMMT_21-4		1.A	247,456	243,687	204,783	247,456		(281)			2.500	2.301	MON	508	6,092	03/26/2021	08/25/2051	417	
46653P-AC-1	JP MORGAN MORTGAGE TRUST JPMMT_2021-6		1.A	706,169	694,343	582,905	706,169		(789)			2.500	2.283	MON	1,447	17,359	04/26/2021	10/25/2051	855	
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1		1.A	79,851	79,516	80,956	79,851		(78)			6.000	5.737	MON	398	4,373	01/30/2025	06/25/2055	28	
46659Q-AE-9	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM3		1.A	2,293,679	2,293,695	2,311,270	2,293,695		16			5.851	5.651	MON	11,184	55,918	07/23/2025	11/25/2065	578,048	
55287M-AC-3	MFRA 2025-NQM2		1.F FE	2,596,577	2,596,593	2,619,907	2,596,593		17			6.030	5.813	MON	13,048	91,335	05/22/2025	05/27/2070	631,166	
59981C-AD-4	MCMLT 2023-NQM2		1.E	1,992,500	2,000,000	1,994,844	1,992,521		21			6.168	6.156	MON	10,279	72,139	05/15/2025	12/26/2067	2,010,279	
61772A-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.A	321,104	317,042	265,778	321,104		(358)			2.500	2.325	MON	661	7,926	03/17/2021	03/27/2051	271	
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.A	197,065	194,392	162,960	197,065		(153)			2.500	2.316	MON	405	4,860	05/21/2021	05/25/2051	136	
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT		1.C	85,485	85,486	86,781	85,487					5.985	5.803	MON	426	2,985	06/02/2025	05/26/2065	13,195	
67120Y-AC-3	NYMT 2025-INV1		1.A FE	96,396	96,396	97,175	96,396					5.402	5.223	MON	434	3,905	03/13/2025	04/26/2060	34,051	
69382N-AB-8	PRPM LLC PRPM_25-NQM3		1.C FE	2,306,751	2,306,780	2,324,456	2,306,780		29			5.809	5.604	MON	11,167	67,000	07/16/2025	05/27/2070	505,019	
74936R-AA-2	RCKT MORTGAGE TRUST RCKT_21-2		1.A	255,405	252,525	211,529	255,405		(183)			2.500	2.355	MON	526	6,313	06/22/2021	06/26/2051	19	
81748V-AA-6	SEQUOIA MORTGAGE TRUST SEMT_21-3		1.A	368,081	361,862	303,116	368,081		(414)			2.500	2.282	MON	754	9,047	04/14/2021	05/25/2051	59	
81748W-AA-4	SEQUOIA MORTGAGE TRUST SEMT_21-4		1.A	738,571	725,646	607,841	738,562		(1,007)			2.500	2.278	MON	1,512	18,141	05/06/2021	06/26/2051	267	
81748X-AA-2	SEQUOIA MORTGAGE TRUST SEMT_21-5		1.A	216,197	213,990	179,250	216,197		(133)			2.500	2.358	MON	446	5,350	06/21/2021	07/25/2051	13	
81749N-AB-1	SEMT 2024-8		1.A	165,996	167,461	169,260	165,996		662			5.500	5.695	MON	768	9,210	08/09/2024	09/25/2054	21,339	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				17,272,254	17,200,091	16,454,985	17,272,485		(5,040)			XXX	XXX	XXX	70,626	527,906	XXX	XXX	4,432,528	XXX
00218E-AA-5	A10 SINGLE ASSET COMMERCIAL MORTGAGE SAC		1.A FE	92,694	92,694	92,536	92,694					7.000	7.009	MON	306	7,129	02/09/2023	04/16/2040	93,235	
03882K-AJ-1	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		1.A	308,777	318,750	288,131	311,655		997			2.575	2.923	MON	684	8,207	06/15/2022	10/16/2054	257,257	
05493M-AE-4	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	302,987	300,000	270,145	301,582		(343)			2.043	1.915	MON	511	6,129	09/15/2021	09/15/2054	1,569	
05493M-AF-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	411,996	400,000	357,086	406,982		(1,218)			2.322	1.978	MON	774	9,288	09/15/2021	09/15/2054	195,130	
054975-AD-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	104,582	100,000	104,395	103,437		(461)			5.439	4.782	MON	453	5,439	05/11/2023	12/17/2055	31,218	
05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	1,090,581	1,073,113	980,079	1,080,949		(1,699)			2.492	2.296	MON	2,228	26,742	04/05/2023	07/15/2054	312,102	
055988-AC-3	BMO CAPITAL MARKETS CORP BMO_23-C5		1.A	151,500	150,000	156,198	151,090		(170)			5.494	5.327	MON	687	8,241	05/24/2023	06/16/2056	42,980	
05609R-AJ-3	BX TRUST BX_2021-BXMF		1.A	2,339,763	2,363,545	2,360,000	2,363,545		(792)			5.056	6.846	MON	5,643	133,433	10/28/2021	10/15/2038	2,373,503	
05609R-AL-8	BX TRUST BX_2021-BXMF		1.A	852,535	859,471	858,181	859,471		(310)			5.695	7.368	MON	2,311	54,087	10/28/2021	10/15/2038	863,550	
05610C-AE-4	BMO CAPITAL MARKETS CORP BMO_23-C4		1.A	305,630	300,000	306,691	304,150		(572)			5.117	4.844	MON	1,279	15,350	05/04/2023	02/17/2056	100,650	
05612K-AA-2	BX COMMERCIAL MORTGAGE TRUST BX_24-BRVE		1.A	47,716	47,820	47,880	47,800		55			5.590	5.767	MON	126	2,959	05/02/2024	04/15/2041	48,043	
05619R-AA-0	BOCA COMMERCIAL MORTGAGE TRUST BOCA_25-B		1.A FE	30,000	30,000	30,037	30,000					5.450	5.518	MON	59		12/04/2025	12/15/2042	30,136	
06539V-AJ-7	BANK BANK_2022-BNK39		1.A	59,959	70,000	63,884	62,647		1,016			2.928	4.932	MON	171	2,050	03/24/2023	02/18/2055	39,265	
065402-BC-2	BANK BANK_19-BN18		1.A	45,465	50,000	48,150	47,337		690			3.584	5.278	MON	149	1,792	02/23/2023	05/17/2062	35,118	
06540C-BF-3	BANK BANK_21-BN35		1.A	98,944	120,000	106,637	104,966		2,303			2.285	4.861	MON	229	2,742	04/05/2023	06/17/2064	120,229	
06540C-CL-9	BANK BANK_21-BN35		1.A	17,075	20,000	17,370	18,096		296			2.457	4.386	MON	41	491	05/03/2022	06/17/2064	20,041	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
06540E-AK-9	BANK_21-BN38		1.A	675,332	840,000	746,400	715,681		17,220			2.521	5.429	MON	1,765	21,176	08/22/2023	12/15/2064	411,741	
06540J-BG-6	BANK BANK_20-BN26		1.A	8,356	10,000	9,182	8,958		222			2.403	5.225	MON	20	240	02/24/2023	03/16/2063	3,936	
06540K-AJ-8	BANK BANK_22-BN44		1.A	893,866	850,000	905,221	882,816		(4,318)			5.746	5.019	MON	4,070	49,501	04/20/2023	11/18/2055	264,250	
06540L-BF-3	BANK BANK_21-BN37		1.A	97,450	120,000	107,413	103,071		2,402			2.618	5.441	MON	262	3,142	08/16/2023	11/18/2064	120,262	
06540M-BH-7	BANK_2022-BNK41		1.A	19,384	20,000	19,087	19,574		56			3.916	4.289	MON	65	768	05/09/2022	04/17/2065	20,065	
06541B-BE-7	BANK_23-BNK45		1.A	100,996	100,000	100,984	100,696		(111)			4.937	4.781	MON	411	4,937	02/09/2023	02/17/2056	33,378	
06541C-BL-9	BANK_2021-BN33		1.A	185,400	180,000	162,894	182,963		(553)			2.556	2.207	MON	383	4,601	05/07/2021	05/16/2064	18,270	
06541C-BT-2	BANK_2021-BN33		1.A	166,856	162,000	144,382	164,690		(493)			2.792	2.440	MON	377	4,523	05/07/2021	05/16/2064	162,377	
06541D-BH-6	BANK BANK_23-BNK46		1.A	144,190	140,000	147,842	143,302		(392)			5.745	5.319	MON	670	8,043	08/02/2023	08/17/2056	92,203	
06541D-BN-3	BANK BANK_23-BNK46		1.A	123,597	120,000	128,477	122,866		(325)			6.385	5.949	MON	639	7,662	08/02/2023	08/17/2056	75,690	
06541J-AL-5	BANK_2021-BN34		1.A	1,235,959	1,200,000	1,062,722	1,220,182		(3,636)			2.438	2.095	MON	2,438	29,256	06/14/2021	06/15/2063	514,770	
06541J-AT-8	BANK_2021-BN34		1.A	411,991	400,000	346,784	406,771		(1,206)			2.572	2.228	MON	857	10,288	06/14/2021	06/15/2063	400,857	
06541M-BH-6	BANK BANK_2022-BNK42		1.A	201,995	200,000	194,331	201,254		(219)			4.246	4.101	MON	708	8,492	05/20/2022	06/17/2055	15,601	
06541Q-AZ-8	BANK BANK_22-BNK43		1.A	73,938	80,000	78,621	74,998		604			4.399	5.512	MON	293	3,519	04/16/2024	08/17/2055	54,294	
06541U-BW-5	BANK BANK_20-BN30		1.A	31,714	40,000	35,319	34,395		989			1.925	5.192	MON	64	770	02/24/2023	12/17/2053	16,946	
06542B-BH-9	BANK_2021-BN32		1.A	514,981	500,000	457,707	508,037		(1,525)			2.643	2.296	MON	1,101	13,215	03/16/2021	04/17/2054	170,691	
06542B-BQ-9	BANK_2021-BN32		1.A	308,983	300,000	269,288	304,865		(908)			2.859	2.509	MON	715	8,577	03/16/2021	04/17/2054	300,715	
07336A-AE-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	77,639	90,000	81,801	80,943		1,264			2.946	4.874	MON	221	2,651	04/05/2023	02/17/2055	37,119	
08161N-AF-4	BENCHMARK MORTGAGE TRUST BMARK_20-B16		1.A	43,146	50,000	46,772	45,707		938			2.732	5.091	MON	114	1,366	02/16/2023	02/18/2053	13,750	
08163A-AE-3	BAMRK 2020-B18		1.A	40,484	50,000	44,441	43,877		1,255			1.925	5.126	MON	80	963	02/16/2023	07/15/2053	8,511	
08163D-AE-7	BMARK_21-B25		1.A	531,522	520,000	468,049	525,698		(1,143)			2.577	2.321	MON	1,117	13,400	02/23/2023	04/17/2054	270,987	
08163E-BD-6	BENCHMARK MORTGAGE TRUST BMARK_21-B26		1.A	343,329	340,000	306,518	341,285		(320)			2.613	2.494	MON	740	8,884	06/13/2022	06/17/2054	248,479	
08163E-BF-1	BENCHMARK MORTGAGE TRUST BMARK_21-B26		1.A	102,999	100,000	86,893	101,674		(302)			2.825	2.476	MON	235	2,825	05/13/2021	06/17/2054	100,235	
08163G-AU-4	BENCHMARK MORTGAGE TRUST BMARK_2021-B28		1.A	81,144	100,000	88,463	86,773		2,009			2.224	4.936	MON	185	2,224	08/01/2023	08/17/2054	6,985	
08163H-AE-8	BMARK_2021-B27		1.A	1,029,931	1,000,000	892,962	1,016,817		(3,019)			2.390	2.049	MON	1,992	23,900	06/18/2021	07/15/2054	764,640	
08163J-AE-4	BENCHMARK MORTGAGE TRUST BMARK_21-B29		1.A	341,401	340,000	302,909	339,818		(112)			2.388	2.336	MON	677	8,119	02/23/2023	09/17/2054	340,677	
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK_21-B30		1.A	25,127	30,000	26,930	26,439		512			2.576	4.908	MON	64	773	04/28/2023	11/17/2054	8,635	
08163L-AG-4	BENCHMARK MORTGAGE TRUST BMARK_20-B21		1.A	276,422	340,000	301,072	296,314		7,828			1.978	4.978	MON	560	6,723	05/12/2023	12/17/2053	266,489	
08163M-AE-7	BENCHMARK MORTGAGE TRUST BMARK_21-B31		1.A	332,037	400,000	358,656	347,726		7,290			2.669	5.222	MON	890	10,676	04/16/2024	12/17/2054	183,975	
08163P-BG-4	BENCHMARK MORTGAGE TRUST BMARK_22-B33		1.A	494,195	560,000	522,212	510,565		6,684			3.458	5.131	MON	1,614	19,366	07/25/2023	03/17/2055	108,328	
08163Q-BH-0	B_22-B36		1.A	248,579	260,000	255,071	251,255		1,044			4.470	5.043	MON	968	11,622	04/28/2023	07/16/2055	260,968	
081916-AE-8	BENCHMARK MORTGAGE TRUST BMARK_23-B38		1.A	767,985	740,000	774,419	761,142		(2,673)			5.525	5.000	MON	3,407	40,882	04/25/2023	04/17/2056	353,927	
081925-AD-1	BENCHMARK MORTGAGE TRUST BMARK_23-B39		1.A	661,411	650,000	688,877	658,949		(1,070)			5.754	5.499	MON	3,117	37,398	04/16/2024	07/17/2056	420,350	
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.A	37,354	37,448	37,518	37,416		49			5.441	5.638	MON	96	2,260	07/23/2024	08/15/2041	37,618	
12433C-AC-9	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.A	18,677	18,724	18,817	18,709		24			5.891	6.088	MON	52	1,216	07/23/2024	08/15/2041	18,816	
12433C-AE-5	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.A	9,339	9,362	9,432	9,355		12			6.340	6.538	MON	28	650	07/23/2024	08/15/2041	9,411	
12433C-AG-0	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.E	18,677	18,724	18,770	18,710		24			6.839	7.038	MON	60	1,396	07/23/2024	08/15/2041	18,831	
12477B-AA-2	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C		1.A	1,856,965	1,803,000	1,560,502	1,835,667		(5,331)			2.700	2.356	MON	4,057	48,681	10/22/2021	11/13/2046	1,807,057	
12477B-AE-4	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C		1.A	1,221,063	1,200,000	1,015,461	1,212,673		(2,108)			2.771	2.564	MON	2,771	33,716	10/22/2021	11/13/2046	1,202,771	
12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33		1.A FE	87,648	85,095	81,440	86,486		(229)			3.053	2.462	MON	216	2,598	10/08/2021	10/13/2043	1,361	
12658W-AC-3	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33		1.A FE	102,999	100,000	89,973	101,809		(297)			3.167	2.812	MON	264	3,167	10/08/2021	10/13/2043	100,264	
17328F-AW-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	17,438	20,000	19,010	18,470		380			2.869	5.221	MON	48	574	02/23/2023	08/10/2056	2,563	
29426V-AC-0	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	504,964	500,000	491,331	503,141		(549)			4.479	4.332	MON	1,866	22,395	06/06/2022	05/15/2054	74,785	
337964-AC-4	FIVE_23-V1		1.A	26,780	26,000	26,657	26,326		(167)			5.668	4.936	MON	123	1,474	02/10/2023	02/10/2056	20,476	
36270H-AA-7	GSMS 2024-MARK		1.A	84,788	85,000	85,000	84,938		119			5.541	5.752	MON	222	5,217	06/13/2024	06/15/2034	85,392	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36270H-AC-3	GSMS 2024-MARK		1.A	14,963	15,000	14,962	14,989		21			5.890	6.103	MON	42	974	06/13/2024	06/15/2034	15,074	
494925-AA-8	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1		1.A	39,899	40,000	40,025	39,979		67			5.640	5.795	MON	107	2,495	07/24/2024	08/15/2041	40,188	
494925-AB-6	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1		1.A	13,965	14,000	14,000	13,994		24			6.140	6.289	MON	41	944	07/24/2024	08/15/2041	14,072	
494925-AC-4	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1		1.A	13,965	14,000	14,000	13,995		25			6.589	6.735	MON	44	1,008	07/24/2024	08/15/2041	14,077	
55376C-AD-5	MSWF COMMERCIAL MORTGAGE TRUST MSWF_23-1		1.A	858,474	850,000	884,372	856,218		(910)			5.472	5.312	MON	3,876	46,512	05/19/2023	05/15/2056	522,065	
61691Y-AJ-0	MORGAN STANLEY CAPITAL I TRUST MSC_21-L5		1.A	417,943	420,000	382,403	416,489		408			2.728	2.825	MON	955	11,458	08/01/2023	05/15/2054	409,811	
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST MSC_21-L5		1.A	82,399	80,000	72,421	81,325		(243)			2.951	2.598	MON	197	2,361	04/29/2021	05/15/2054	80,197	
61768H-AW-6	MORGAN STANELY CAPITAL I TRUST MSC_19-L2		1.A	23,354	25,000	24,569	24,061		261			4.071	5.338	MON	85	1,018	02/23/2023	03/15/2052	14,688	
61774L-BF-5	MORGAN STANLEY CAPITAL I TRUST MSC_22-L8		1.A	141,950	160,000	150,724	146,051		1,812			3.791	5.424	MON	506	6,152	08/02/2023	04/16/2055	138,796	
88581E-AD-3	3650R COMMERCIAL MORTGAGE TRUST_21-PF1		1.A	196,399	241,000	214,501	208,789		4,778			2.522	5.259	MON	507	6,078	05/01/2023	11/18/2054	36,843	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				22,642,546	22,889,746	21,515,987	22,686,092		25,954			XXX	XXX	XXX	62,633	856,905	XXX	XXX	15,299,283	XXX
00263*-AA-0	ASIF FUNDING I LLC ASIF_24-1		1.F Z	234,918	234,918	235,399	234,918					5.708	6.484	MON	223	14,821	10/28/2024	08/01/2030	236,036	
00263*-AB-8	ASIF FUNDING I LLC ASIF_24-1		1.F Z	26,820	26,820	26,492	26,820					5.489	5.493	MON	25	1,870	12/08/2025	08/01/2030	26,943	
03768U-AA-7	APIDOS CLO APID_21-35A		1.A FE	281,000	281,000	281,222	281,000					5.196	5.266	JAJO	2,961	16,163	02/16/2021	04/20/2034	6,754	
04016D-AS-4	ARES CLO LTD ARES_16-41A		1.A FE	270,000	270,000	270,174	270,000					5.236	5.307	JAJO	3,063	15,646	02/17/2021	04/17/2034	4,846	
12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A		1.A FE	246,300	250,000	250,229	248,604		787			5.280	5.529	JAJO	2,640	14,669	07/12/2023	04/23/2035	16,506	
29003H-AA-6	ELMWOOD CLO ELM_24-31		1.A FE	100,000	100,000	100,321	100,000					5.232	5.293	JAJO	1,104	6,710	07/12/2024	07/17/2037	9,844	
36321E-AC-9	GALXY 2024-33A		1.A FE	250,000	250,000	250,541	250,000					5.434	5.510	JAJO	2,755	14,983	03/25/2024	04/20/2037	18,603	
38178H-AA-6	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		1.F FE	239,650	239,650	238,687	239,650					2.773	2.770	JAJO	1,311	6,646	03/19/2021	04/20/2029	44,589	
38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		1.F FE	307,337	307,337	300,260	307,337					2.944	2.943	JAJO	1,784	9,047	10/15/2021	10/19/2029	43,000	
38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		2.B FE	153,668	153,668	149,830	153,668					3.994	3.992	JAJO	1,210	6,137	10/15/2021	10/19/2029	22,263	
48555N-AA-5	KAPITUS ASSET SECURITIZATION LLC KAPT_25		1.D FE	99,993	100,000	100,375	99,996		3			5.460	5.462	MON	319	3,231	04/28/2025	04/12/2032	100,455	
610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1		1.F FE	81,431	81,431	81,049	81,431					2.815	2.812	JAJO	439	2,292	02/18/2021	04/22/2031	27,591	
62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1		1.G FE	136,745	136,772	138,374	136,769		4			6.250	6.251	MON	142	5,781	04/16/2025	09/26/2050	645	
640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58		1.A FE	250,000	250,000	250,378	250,000					5.224	5.290	JAJO	2,649	12,980	10/18/2024	10/18/2038	2,797	
69120N-AA-7	OR 2024-19A		1.A FE	100,000	100,000	100,309	100,000					5.507	5.581	JAJO	1,086	5,990	10/01/2024	10/22/2037	8,785	
72132E-AA-7	PIPK 2024-16A		1.A FE	250,000	250,000	250,688	250,000					5.318	5.388	JAJO	2,437	20,492	05/31/2024	07/27/2037	6,902	
74970D-AF-9	RAPID 2025-1		1.D FE	100,000	100,000	101,184	100,000					6.049	6.049	MON	269	3,277	05/22/2025	05/15/2032	16,708	
94957L-AA-7	WELLI 2025-4A		1.A FE	100,000	100,000	99,696	100,000					5.034	5.099	JAJO	1,021	3,240	02/06/2025	04/19/2038	3,393	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				3,227,862	3,231,596	3,225,208	3,230,193		794			XXX	XXX	XXX	25,438	163,975	XXX	XXX	596,660	XXX
05603K-AE-5	BAYVIEW BVABS_23-CAR1		1.A FE	3,913	3,934	3,962	3,925		6			5.542	6.048	MON	4	218	04/13/2023	10/27/2031	1,510	
05603L-AE-3	BAYVIEW BVABS_23-CAR2		1.A FE	7,670	7,710	7,762	7,696		11			5.542	5.949	MON	7	427	04/13/2023	10/27/2031	2,953	
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A		1.A FE	67,797	67,810	68,667	67,905					5.330	5.287	MON	60	3,614	05/09/2023	05/25/2055	25	
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A		1.A FE	34,238	34,245	31,473	34,265					1.600	1.604	MON	9	548	02/09/2021	07/25/2051	186	
19425D-AA-6	CASL 2024-1		1.A PL	287,847	286,423	293,239	287,806		(215)			6.240	6.193	MON	298	17,873	04/29/2024	04/27/2054	287,912	
19425D-AB-4	CASL 2024-1		1.A PL	147,407	146,674	147,041	147,192		(158)			5.574	5.541	MON	136	8,986	04/29/2024	04/27/2054	147,355	
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A		1.A FE	69,461	69,477	59,436	69,505					1.200	1.204	MON	14	834	03/10/2021	03/25/2052	403	
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E		1.A FE	56,591	56,653	53,192	56,646		3			1.800	1.806	MON	17	1,020	03/01/2021	11/27/2045	354	
302848-AU-6	FNBM LLC FNBM_24-A		1.F PL	100,000	100,000	102,921	100,000					6.301	6.397	MON	123	6,389	03/12/2024	03/12/2029	100,525	
34964M-AA-2	FORTI_21-1-A		1.A FE	191,631	191,642	152,080	191,642		(20)			1.970	1.975	MS	1,059	3,858	03/10/2021	03/20/2057	3,701	
35042A-AA-1	FFIN 2023-1A		1.A FE	69,060	69,515	71,279	69,060		65			5.670	6.093	MON	175	3,942	05/01/2023	12/15/2043	30,595	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS		1.G FE	128,866	128,870	130,577	129,023					5.350	5.310	MON	211	6,878	10/18/2024	10/22/2046	18,618	
382371-AA-0	GOOD_21-3CS		1.D FE	123,656	123,713	100,710	123,704					2.100	2.101	MON	79	2,598	06/09/2021	05/20/2048	23,640	
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS		1.F FE	200,896	200,926	167,330	201,002					2.310	2.302	MON	142	4,641	10/21/2021	10/20/2048	36,873	
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS		2.B FE	65,971	66,005	46,445	65,986					2.560	2.566	MON	52	1,690	10/21/2021	10/20/2048	12,116	
42806M-BS-7	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.A FE	99,978	100,000	100,325	99,999		6			5.490	5.493	MON	92	5,490	02/22/2023	06/25/2027	16,743	
42806M-CE-7	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.A FE	100,983	101,000	105,765	100,994		4			6.150	6.152	MON	104	6,212	08/16/2023	03/25/2030	16,920	
42806M-CF-4	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.F FE	99,965	100,000	104,884	99,984		8			6.730	6.736	MON	112	6,730	08/16/2023	03/25/2030	16,760	
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS		1.D FE	115,525	115,535	94,153	115,574					2.220	2.222	MON	78	2,565	03/05/2021	03/20/2048	314	
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A		1.B FE	84,306	86,452	72,610	84,306					1.510	1.991	MON	40	1,305	03/10/2021	12/20/2046	96	
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A		1.E FE	42,956	43,226	34,892	42,956		31			2.050	2.170	MON	27	886	03/10/2021	12/20/2046	1,735	
64035U-AC-2	NSLT 2025-CA		1.C FE	644,942	645,000	644,768	644,959		17			4.910	4.912	MON	968	7,478	09/12/2025	06/22/2065	58,140	
69410T-AA-3	PACEWELL 8 TRUST CPACE_23-1		1.A FE	84,118	87,897	84,820	84,662		26			5.500	6.021	FA	1,893	5,027	03/31/2023	02/10/2062	90,314	
75975B-AA-6	RENEW FINANCIAL RENEW_21-1		1.A FE	148,908	148,931	120,478	148,931		(21)			2.060	2.163	MN	349	3,131	03/25/2021	11/20/2056	150,465	
78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-		1.A FE	38,810	38,813	35,558	38,826					1.070	1.071	MON	18	415	02/03/2021	01/15/2053	815	
78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	449,184	449,245	453,022	449,643					4.990	4.967	MON	996	22,417	05/12/2023	10/16/2056	55,105	
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	449,245	449,245	458,241	449,245					5.784	5.870	MON	1,227	28,064	05/12/2023	10/16/2056	55,141	
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.C FE	212,928	213,003	217,456	212,997		5			5.770	5.771	MON	546	12,290	05/12/2023	10/16/2056	31,639	
78449H-AE-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		2.B FE	113,388	114,000	118,580	113,574		31			7.560	7.667	MON	383	8,618	05/12/2023	10/16/2056	22,041	
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		1.D PL	1,429,669	1,444,042	1,389,114	1,430,158		1,462			5.500	5.784	MON	2,427	76,474	05/07/2025	10/20/2050	2,643	
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		1.F PL	187,805	194,843	183,172	187,863		691			6.000	6.934	MON	357	11,256	05/07/2025	10/20/2050	9,414	
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		2.B PL	151,283	173,102	154,087	151,407		2,205			6.500	10.039	MON	344	10,834	05/07/2025	10/20/2050	74,221	
83411*-AD-1	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		3.B PL	69,765	107,762	70,478	71,629		1,641			9.000	16.167	MON	296	9,331	05/07/2025	10/20/2050	108,570	
83411*-AE-9	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		4.C PL	41,523	66,128	41,192	42,614		962			10.000	18.114	MON	202	6,366	05/07/2025	10/20/2050	66,679	
86744X-AA-5	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A		1.F FE	2,134,773	2,213,328	2,119,649	2,163,919		12,433			4.950	5.683	JAJO	18,564	109,945	06/17/2022	04/30/2057	1,962,523	
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C		1.C FE	76,342	76,373	65,035	76,369		2			2.030	2.032	MON	47	1,550	10/19/2021	10/20/2048	58,488	
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C		1.G FE	76,352	76,373	51,689	76,379					2.330	2.327	MON	54	1,779	10/19/2021	10/20/2048	58,502	
86745Y-AA-2	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B		1.D FE	115,703	120,814	111,956	116,858		979			5.300	6.824	MON	196	6,403	08/18/2023	08/22/2050	93,238	
86745Y-AB-0	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B		1.G FE	78,850	84,485	67,268	80,113		1,054			5.600	8.046	MON	145	4,731	08/18/2023	08/22/2050	65,218	
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA		1.D FE	84,036	86,251	79,085	84,613		429			5.300	6.280	MON	140	4,571	05/09/2023	05/20/2050	72,188	
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA		1.G FE	81,673	86,251	63,712	82,809		876			5.600	7.611	MON	148	4,830	05/09/2023	05/20/2050	72,206	
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A		1.G FE	113,309	113,310	89,501	113,336					1.800	1.800	MON	62	2,040	02/08/2021	02/20/2048	93,893	
86805V-AA-5	STRONG 2025-A		1.D FE	99,973	99,976	101,023	100,024					6.190	6.181	MON	189	3,472	05/16/2025	06/21/2055	10,768	
86805V-AB-3	STRONG 2025-A		1.G FE	88,038	89,901	89,021	88,038		166			6.700	7.088	MON	184	3,380	05/16/2025	06/21/2055	9,687	
88164A-AC-8	TSET 2024-1A		1.A FE	29,985	30,000	30,117	29,988		3			5.290	5.299	MON	48	1,587	11/01/2024	06/21/2050	145	
C8178*-AA-4	PROJECT SANTIAGO 2024-1 FUNDED		2.B PL	41,068	41,000	41,062	41,068					6.734	6.291	MON	77	3,627	11/20/2024	09/07/2027	41,230	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				9,140,387	9,349,883	8,828,827	9,179,192		22,702			XXX	XXX	XXX	32,699	436,320	XXX	XXX	3,982,607	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				52,283,049	52,671,316	50,025,007	52,367,962		44,410			XXX	XXX	XXX	191,396	1,985,106	XXX	XXX	24,311,078	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating												XXX	XXX	XXX			XXX	XXX		XXX
55026N-AA-1	LUMINACE ABS-2022 ISSUER LLC BREN_24-1		1.G FE	165,272	165,317	165,299	165,318		24			5.870	5.869	JAJO	1,644	9,725	10/18/2024	01/30/2065	126,564	74.3
55026N-AB-9	LUMINACE ABS-2022 ISSUER LLC BREN_24-1		2.C FE	54,092	55,734	53,994	54,251		183			6.960	7.598	JAJO	657	3,879	10/18/2024	01/30/2065	42,773	74.3
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2		1.D FE	75,814	78,462	76,674	75,814		198			5.600	6.464	MON	134	2,563	05/28/2025	04/22/2052	196	0.4

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1		1.C FE	75,327	75,329	73,533	75,460					2.301	2.302	MON	77	1,733	10/18/2021	02/28/2033	6,709	6.7
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1		1.F FE	74,617	74,617	72,754	74,774					2.675	2.675	MON	89	1,996	10/18/2021	02/28/2033	10,941	9.6
78517M-AA-1	PALMET 2025-2A		1.G FE	144,162	145,000	144,072	144,187		25			5.980	6.082	JAJO	1,806		10/01/2025	04/30/2061	131,557	100.0
78517Q-AA-2	PALMET 2025-1A		1.G FE	387,283	391,865	401,100	387,627		655			6.280	6.500	JAJO	4,170	12,923	04/15/2025	11/01/2060	348,453	87.2
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1		1.G PL	118,032	123,708	118,542	118,405		466			6.280	7.112	JAJO	1,316	5,373	02/21/2025	01/30/2060	104,444	82.4
86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1		1.D FE	342,546	342,695	292,667	342,682		13			2.580	2.581	JAJO	1,498	8,883	06/11/2021	04/28/2056	229,372	64.7
86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1		1.G FE	190,393	200,432	195,652	194,669		1,927			5.400	6.665	JAJO	1,834	10,842	04/21/2023	04/30/2058	187,356	91.0
86771B-AB-7	SUNRN 2024-2A		1.E FE	666,001	678,201	682,768	667,172		999			6.250	6.457	JAJO	7,182	42,403	06/04/2024	07/30/2059	2,959	0.4
86772Y-AA-8	SUNRUN DEMETER ISSUER LLC SUNRN_23-1		1.G FE	91,895	93,691	92,997	92,437		241			5.750	6.082	JAJO	913	5,387	04/28/2023	01/30/2059	88,055	92.0
86773H-AA-4	SUNRN 2025-3A		1.G FE	192,951	193,048	192,080	192,988		7			6.150	6.156	JAJO	2,012	1,220	09/12/2025	01/31/2061	177,491	89.3
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A		1.F FE	381,399	395,341	363,823	385,080		2,511			2.460	3.490	JJ	4,079	9,725	08/23/2023	01/30/2052	344,112	82.9
867976-AA-0	STRONG 2025-1		1.E PL	236,639	237,568	236,663	236,658		20			5.950	6.033	MON	118	3,455	09/19/2025	12/28/2055	139,436	100.0
867976-AB-8	STRONG 2025-1		1.E PL	319,901	324,838	323,601	319,967		179			5.950	6.277	MON	161	4,725	09/19/2025	12/28/2055	190,657	100.0
87252X-AA-7	TIPS_25-1		1.G FE	99,590	99,626	101,365	99,596		5			6.420	6.426	MON	107	1,510	09/25/2025	10/25/2055	86,459	100.0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				3,615,914	3,675,472	3,587,584	3,627,085		7,453			XXX	XXX	XXX	27,797	126,342	XXX	XXX	2,217,534	XXX
006346-AW-0	ADMSO 2023-1		1.G FE	311,588	311,600	317,038	311,600					6.967	6.967	MON	965	21,709	07/19/2023	07/15/2053	313,409	100.0
03667#-AA-2	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_		1.E Z	189,714	189,714	190,682	189,714					5.540	6.196	MON	949	4,722	09/30/2025	01/19/2029	181,979	100.0
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_		1.E PL	540,000	540,000	542,756	540,000					5.540	6.208	MON	2,702	13,343	11/24/2025	01/19/2029	521,388	100.0
12814#-AA-5	CF PL TRUST 2502 SOFI_25-2		1.A Z	410,120	410,120	410,120	410,120					4.780	4.726	MON	109		12/30/2025	12/30/2035	411,753	100.0
12814#-AB-3	CF PL TRUST 2502 SOFI_25-2		1.C Z	144,298	144,298	144,298	144,298					5.210	5.150	MON	42		12/30/2025	12/30/2035	144,924	100.0
12814#-AC-1	CF PL TRUST 2502 SOFI_25-2		1.F Z	144,172	144,172	144,172	144,172					5.560	5.496	MON	45		12/30/2025	12/30/2035	144,840	100.0
12814#-AD-9	CF PL TRUST 2502 SOFI_25-2		2.B Z	114,558	114,558	114,558	114,558					5.910	5.841	MON	38		12/30/2025	12/30/2035	115,122	100.0
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A		2.B FE	936,000	936,000	886,122	936,000					2.493	2.493	FMAN	2,658	23,334	10/15/2021	11/20/2051	31,169	4.2
233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A		2.B FE	1,309,440	1,309,440	1,167,213	1,309,440					2.791	2.791	FMAN	4,162	36,546	10/15/2021	11/20/2051	41,478	3.8
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER LLC DPABS_19		2.A FE	102,637	96,000	92,463	99,215		(868)			3.668	2.819	JAJO	646	3,521	05/19/2021	10/25/2049	1,940	2.8
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LLC DPABS_21		2.A FE	291,750	291,750	277,413	291,750					2.662	2.662	JAJO	1,424	7,766	04/08/2021	04/25/2051	5,971	2.9
26209X-AK-7	HONK 2025-1A		2.C FE	180,000	180,000	179,503	180,000					5.296	5.295	JAJO	1,880		09/16/2025	10/20/2055	182,383	100.0
302704-AA-9	FLYWH_24-1-A		1.F PL	406,905	406,905	412,703	406,905					7.151	7.151	MON	485	29,098	06/18/2024	08/25/2044	748	0.2
302704-AB-7	FLYWH_24-1-B		2.B PL	124,653	124,653	125,867	124,653					8.106	8.106	MON	168	10,104	06/18/2024	08/25/2044	4,813	3.7
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG		2.B Z	375,647	375,647	375,647	375,647					6.460	6.454	MON	2,831		11/20/2025	11/22/2032	377,669	100.0
56081#-CE-8	MAJOR LEAGUE BASEBALL TRUST		1.F FE	100,000	100,000	96,032	100,000					2.560	2.560	JD	149	2,560	07/12/2021	12/10/2028	101,280	100.0
56081#-CG-3	MAJOR LEAGUE BASEBALL TRUST		1.F FE	103,368	103,368	99,579	103,368					2.670	2.670	JD	161	2,760	12/10/2021	12/10/2028	104,748	100.0
63636#-AB-2	NATIONAL HOCKEY LEAGUE INC		2.A PL	500,000	500,000	495,151	500,000					3.610	3.610	JD	802	18,050	08/10/2017	08/10/2027	509,025	100.0
74166Y-AE-0	PROSE_25-1A-A2		2.B FE	39,900	39,900	41,165	39,900					6.464	6.463	JAJO	437	1,075	05/20/2025	07/30/2055	34,652	85.3
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.A PL	172,509	167,491	169,391	172,484		(25)			5.100	4.827	MON	266	1,881	12/23/2025	09/22/2053	168,203	100.0
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.B PL	633,804	609,057	619,196	633,683		(121)			5.650	5.272	MON	2,526	7,510	12/23/2025	09/22/2053	611,925	100.0
80589@-AD-1	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.F PL	279,055	258,849	272,229	278,957		(99)			6.400	5.664	MON	1,831	3,623	12/23/2025	09/22/2053	260,230	100.0
80589@-AE-9	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		3.B PL	111,754	109,630	109,631	111,746		(8)			7.600	7.396	MON	1,578	1,822	12/23/2025	09/22/2053	110,324	100.0
80589@-AF-6	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		4.B PL	26,627	33,498	25,847	26,647		20			8.250	10.999	MON	569	181	12/23/2025	09/22/2053	33,728	100.0
95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A		2.B FE	312,017	312,017	290,918	312,017					2.370	2.370	MJSD	329	7,380	06/15/2021	06/15/2051	5,067	1.8
974153-AB-4	WSTOP 2020-1A		2.B FE	779,679	885,515	858,050	837,986		21,233			2.841	5.830	MJSD	1,817	25,157	06/23/2022	12/05/2050	873,697	97.7

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
98920M-AA-0	ZAXBY_21-1A		2.B FE	442,844	442,844	418,049	442,844					3.238	3.238	JAJO	2,430	14,339	05/27/2021	07/31/2051	434,772	96.9
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				9,083,039	9,137,026	8,875,793	9,137,704		20,132			XXX	XXX	XXX	31,999	236,481	XXX	XXX	5,727,237	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				12,698,953	12,812,498	12,463,377	12,764,789		27,585			XXX	XXX	XXX	59,796	362,823	XXX	XXX	7,944,771	XXX
00110X-AA-2	AFN AFN_21-1		1.A FE	82,275	82,304	76,115	82,304		1			2.210	2.210	MON	56	1,819	05/26/2021	05/20/2051	82,456	100.0
00110X-AC-8	AFN AFN_21-1		1.F FE	99,942	99,990	91,907	99,975		7			3.030	3.037	MON	93	3,030	05/26/2021	05/20/2051	100,243	100.0
01627A-AA-6	ADC_21-1A		1.G FE	21,000	25,000	24,552	24,257		1,132			1.937	6.832	MON	22	484	11/30/2022	08/15/2046	25,040	100.0
01627A-AD-0	ALIGNED DATA CENTERS LLC ADC_23-1		1.G FE	302,856	310,000	312,283	305,960		1,383			6.000	6.542	MON	827	18,600	08/10/2023	08/17/2048	311,550	100.0
07359B-AA-5	BEACN_2021-1-A		1.F FE	241,395	241,500	225,917	241,544					2.250	2.244	MON	166	5,434	10/28/2021	10/22/2046	3,408	1.3
09606B-AA-2	BLUE STREAM ISSUER LLC BSTRM_23-1		1.F FE	63,828	65,000	65,403	64,405		228			5.398	5.810	MON	107	3,509	04/25/2023	05/20/2053	65,292	100.0
12565K-AA-5	CLI FUNDING LLC CLIF_21-1A		1.F FE	278,610	278,615	259,424	278,775					1.640	1.640	MON	165	4,569	02/17/2021	02/18/2046	4,636	1.5
12571W-AG-8	CLI FUNDING LLC CLIF_25-1		1.C FE	94,303	94,958	96,378	94,303		20			5.350	5.501	MON	155	2,597	06/10/2025	06/21/2050	442	0.6
12575A-AE-7	CMFT NET LEASE MASTER ISSUER LLC CIMNL_2		1.F FE	80,125	100,000	92,299	88,720		3,849			2.910	7.798	MON	89	2,910	08/23/2023	07/20/2051	100,243	100.0
14576A-AC-6	CARS MTI1 LP CARM_20-1		1.F FE	269,926	331,500	319,792	300,010		13,983			3.100	8.410	MON	457	10,248	08/24/2023	12/15/2050	328,949	98.8
15201E-AK-0	CNSQ 2025-3 A2		1.G FE	3,050,565	3,126,000	3,017,692	3,054,256		3,692			5.000	5.561	MON	2,605	53,837	09/23/2025	08/25/2055	3,139,025	100.0
20469B-AB-3	CMDC 2025-2A		1.F FE	127,000	127,000	129,052	127,000					5.835	5.835	MON	124	6,299	02/11/2025	02/25/2050	127,618	100.0
20469B-AD-9	COMPASS DATACENTER ISSUER III LLC CMDC_2		1.F FE	100,000	100,000	100,684	100,000					5.286	5.286	MON	88	2,305	07/11/2025	07/25/2050	100,441	100.0
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER I LLC CYRUS		1.G FE	296,528	329,000	324,431	312,629		6,383			4.300	6.636	MON	432	14,147	04/19/2023	04/20/2048	330,179	100.0
23802W-AL-5	DATABANK ISSUER LLC COLO_23-1		1.G FE	92,218	100,000	99,471	96,316		1,538			5.116	6.966	MON	85	5,116	02/23/2023	02/25/2053	100,426	100.0
23802Y-AA-5	HYPER 2025-1A		1.G FE	229,992	230,000	226,758	229,994		2			5.180	5.181	MON	199	3,045	09/11/2025	09/27/2055	230,993	100.0
25532G-AB-4	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24		1.A PL	255,601	281,654	277,110	261,040		5,696			3.750	6.340	MON	469	10,562	02/29/2024	02/15/2029	282,534	100.0
33938M-AA-7	FLEXENTIAL ISSUER LLC FLX_21-1		1.G FE	11,342	12,983	12,795	12,419		1,331			3.250	8.277	MON	7	422	08/11/2023	11/27/2051	13,018	100.0
36166V-AE-5	GCI FUNDING I LLC GCI_21-1		1.F FE	119,158	119,189	111,913	119,232					2.380	2.368	MON	102	2,837	06/04/2021	06/18/2046	1,141	0.9
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A		1.F FE	402,087	407,758	381,461	402,087		897			1.860	2.444	MON	295	7,584	03/08/2021	04/17/2041	13,163	0.2
44148H-AA-1	HOTWIRE COMMUNICATIONS HWIRE_23-1		1.F FE	181,000	181,000	182,676	181,000					5.687	5.687	MON	315	10,293	05/16/2023	05/20/2053	181,858	100.0
59170J-AX-6	MNET 2025-2A		1.G FE	184,985	185,000	187,662	184,988		3			5.400	5.402	MON	305	3,497	07/31/2025	08/20/2055	185,833	100.0
59170J-AZ-1	MNET 2025-2A		2.B FE	74,976	75,000	75,615	74,978		3			5.590	5.597	MON	128	1,467	07/31/2025	08/20/2055	75,349	100.0
59170J-BB-3	MNET 2025-2A		3.C FE	29,329	29,334	30,155	29,330		1			7.830	7.833	MON	70	804	07/31/2025	08/20/2055	29,525	100.0
67190A-AA-4	OAKIG_21-1A-A1		1.C FE	76,887	76,899	70,123	76,909					1.480	1.384	MON	35	1,138	01/20/2021	01/20/2051	76,959	99.7
74333V-AA-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR3		1.A FE	192,957	192,961	191,741	192,957					1.637	1.483	MON	263	3,159	04/08/2021	05/19/2038	193,224	100.0
74333V-AC-8	PROGRESS RESIDENTIAL TRUST PROG_21-SFR3		1.C FE	100,000	100,000	99,173	100,000					1.888	1.706	MON	157	1,888	04/08/2021	05/19/2038	100,157	100.0
74333V-AE-4	PROGRESS RESIDENTIAL TRUST PROG_21-SFR3		1.D FE	199,997	200,000	198,404	199,997					2.088	1.889	MON	348	4,176	04/08/2021	05/19/2038	200,348	100.0
78403D-AT-7	SBA TOWER TRUST SBAC_21-1		1.F FE	1,027,000	1,027,000	1,004,818	1,027,000					1.631	1.631	MON	744	16,704	04/29/2021	05/15/2051	1,028,396	100.0
78403D-AZ-3	SBA TOWER TRUST SBAC_22-1		1.F FE	500,000	500,000	511,996	500,000					6.599	6.599	MON	1,466	32,903	11/15/2022	11/15/2052	3,129	0.6
78449A-AA-0	SLAM LTD SLAM_21-1		1.F FE	255,137	255,145	243,578	255,207					2.434	2.435	MON	276	6,210	05/26/2021	06/15/2046	193,429	72.9
78520E-AE-6	SABEY DATA CENTERS SDCP_23-1		1.F FE	99,958	100,000	100,358	99,989		8			6.250	6.255	MON	191	6,250	04/18/2023	04/20/2048	97,170	96.7
85236K-AE-2	STACK INFRASTRUCTURE ISSUER LLC SIDC_21-		1.G FE	500,000	500,000	496,326	500,000					1.877	1.877	MON	156	9,385	03/12/2021	03/26/2046	500,782	100.0
86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A		1.A FE	127,030	127,075	118,792	127,061		6			2.120	2.125	MON	82	2,694	05/19/2021	06/20/2051	125,672	98.5
86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A		1.C FE	97,703	97,750	92,417	97,735		7			2.860	2.866	MON	85	2,796	05/19/2021	06/20/2051	96,730	98.5
86212X-AF-7	STORE MASTER FUNDING LLC STR_23-1		1.A FE	98,694	98,708	99,223	98,709		3			6.190	6.190	MON	187	6,110	05/22/2023	06/20/2053	98,003	98.6
87267C-AA-6	TRP_21-1		1.F FE	169,299	169,334	163,211	169,339		1			2.070	2.068	MON	136	3,505	05/04/2021	06/19/2051	154,998	89.3
88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	242,193	242,267	228,099	242,296					1.680	1.674	MON	124	4,070	02/02/2021	02/20/2046	159,129	62.2
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	250,715	250,667	237,473	250,766					2.230	2.218	MON	171	5,590	03/24/2021	04/20/2046	3,602	0.6

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL		1.F FE	308,263	360,360	323,253	308,682		5,461			1.940	6.689	MON	214	6,991	06/22/2022	08/20/2046	1,694	0.1
89616T-AA-3	TRICON RESIDENTIAL TRUST TCN_22-SFR2		1.A FE	996,238	996,256	997,183	996,238					4.849	4.763	MON	4,026	48,308	06/27/2022	07/19/2040	1,000,281	100.0
89616T-AB-1	TRICON RESIDENTIAL TRUST TCN_22-SFR2		1.C FE	499,981	500,000	501,337	499,981					5.244	5.151	MON	2,185	26,220	06/27/2022	07/19/2040	502,185	100.0
89616T-AC-9	TRICON RESIDENTIAL TRUST TCN_22-SFR2		1.E FE	199,994	200,000	199,495	199,994					5.491	5.393	MON	915	10,982	06/27/2022	07/19/2040	200,915	100.0
89617F-AA-2	TCN 2025-SFR2		1.A FE	99,719	99,869	100,862	99,719					5.200	5.185	MON	433	1,731	07/18/2025	08/17/2044	95,560	100.0
89617F-AB-0	TCN 2025-SFR2		1.D FE	99,946	99,948	101,358	99,946					5.424	5.380	MON	452	1,807	07/18/2025	08/17/2044	95,653	100.0
89617F-AC-8	TCN 2025-SFR2		1.G FE	99,943	99,948	100,794	99,943					5.670	5.624	MON	472	1,889	07/18/2025	08/17/2044	95,673	100.0
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A		1.C FE	157,054	157,066	148,353	157,092					2.260	2.256	MON	118	3,550	06/22/2021	07/19/2051	106	0.2
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1		1.F FE	303,515	304,088	282,781	303,630		65			1.860	1.915	MON	173	5,656	02/19/2021	03/20/2046	1,728	0.8
89683L-AA-8	TRP_21-2-A		1.F FE	265,963	266,072	257,216	266,071		6			2.150	2.150	MON	222	5,721	05/25/2021	06/20/2051	248,515	90.7
90352W-AD-6	USQ RAIL I LLC STEAM_21-1		1.F FE	79,658	79,660	75,745	79,675					2.250	2.250	MON	15	1,792	01/15/2021	02/28/2051	71,355	87.9
92212K-AD-8	VDC_2021-1A-A2		1.G FE	700,000	700,000	685,747	700,000					2.165	2.165	MON	674	15,155	10/27/2021	10/15/2046	701,263	100.0
97064G-AA-1	WESTF_21-A-A		1.F FE	210,804	210,815	199,267	210,848					3.104	3.105	MON	291	6,544	05/07/2021	05/15/2046	184,189	85.8
98919W-AG-8	ZAYO 2025-2		1.G FE	100,000	100,000	102,597	100,000					5.953	5.953	MON	182	3,555	05/01/2025	06/21/2055	100,496	100.0
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)				14,747,689	15,044,673	14,653,265	14,825,306		45,706			XXX	XXX	XXX	22,154	421,894	XXX	XXX	12,164,703	XXX
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis				14,747,689	15,044,673	14,653,265	14,825,306		45,706			XXX	XXX	XXX	22,154	421,894	XXX	XXX	12,164,703	XXX
1889999999. Total - asset-backed securities (unaffiliated)				79,729,691	80,528,487	77,141,649	79,958,057		117,701			XXX	XXX	XXX	273,346	2,769,823	XXX	XXX	44,420,552	XXX
1899999999. Total - asset-backed securities (affiliated)												XXX	XXX	XXX			XXX	XXX		XXX
1909999999. Total - asset-backed securities				79,729,691	80,528,487	77,141,649	79,958,057		117,701			XXX	XXX	XXX	273,346	2,769,823	XXX	XXX	44,420,552	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				471,424,414	477,231,972	459,501,748	471,945,321		303,839	486,142		XXX	XXX	XXX	4,161,673	17,266,022	XXX	XXX	437,670,856	XXX

1.

Line Number											
1A	1A ...$	37,466,282	1B ..$	809,760	1C ..$	4,572,370	1D ..$	2,889,366	1E ..$	4,207,692	1F ..$ 15,477,623 1G ..$ 8,034,056
1B	2A ...$	890,965	2B ..$	5,093,726	2C ..$	234,251					
1C	3A ...$		3B ..$	183,375	3C ..$	29,330					
1D	4A ...$		4B ..$	26,647	4C ..$	42,614					
1E	5A ...$		5B ..$		5C ..$						
1F	6 .....$										

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Date Acquired
693475-BP-9 ...	PNC FINANCIAL SERVICES GROUP INC (		10,000.000		10,324	103.239	10,324	10,000	469	28			324			324		2.B FE	01/02/2025
4019999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred					10,324	XXX	10,324	10,000	469	28			324			324		XXX	XXX
4109999999. Total - preferred stock - industrial and miscellaneous (unaffiliated)					10,324	XXX	10,324	10,000	469	28			324			324		XXX	XXX
4409999999. Total - preferred stock - parent, subsidiaries and affiliates						XXX												XXX	XXX
4509999999 - Total preferred stocks					10,324	XXX	10,324	10,000	469	28			324			324		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$		
1B	2A ...$	2B ..$ 10,324	2C ..$						
1C	3A ...$	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$	5C ..$						
1F	6 .....$								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
5109999999. Total - common stock - industrial and miscellaneous (unaffiliated)					XXX										XXX	XXX
5409999999. Total - common stocks - mutual funds					XXX										XXX	XXX
5609999999. Total - common stocks - unit investment trusts					XXX										XXX	XXX
5809999999. Total - common stocks - closed-end funds					XXX										XXX	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates					XXX										XXX	XXX
5989999999 - Total common stocks					XXX										XXX	XXX
5999999999 - Total preferred and common stocks				10,324	XXX	10,324	10,000	28	469		324		324		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ .....
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
05647@-AA-4	BX FRONTIER MEMBER I LLC	09/18/2025	DIRECT PLACEMENT		171,854	171,854	
05647@-AB-2	BX FRONTIER MEMBER I LLC	12/29/2025	DIRECT PLACEMENT		104,526	104,526	
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC	12/04/2025	DIRECT PLACEMENT		500,000	500,000	
63007@-AA-7	NP KEYSTONE BUILDING 6 LLC	12/11/2025	DIRECT PLACEMENT		200,000	200,000	
76650A-AA-8	RIESEL HOLDCO LLC	12/31/2025	VARIOUS		9,930	9,930	
78507@-AA-0	SPOWER MIS 2 FINANCE LLC	05/14/2025	DIRECT PLACEMENT		400,000	400,000	
78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS	09/18/2025	DIRECT PLACEMENT		200,000	200,000	
78507@-AC-6	SPOWER MIS 2 FINANCE LLC ACED MIS	12/22/2025	DIRECT PLACEMENT		100,000	100,000	
Q3975*-AB-3	GIP SHARON FINCO PTY LTD	10/29/2025	DIRECT PLACEMENT		500,000	500,000	
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					2,186,310	2,186,310	
00175P-AD-5	AMN HEALTHCARE INC	09/23/2025	TRUIST SECURITIES INC.		63,146	63,000	
00271*-AB-8	AITX FINCO LLC	10/23/2025	DIRECT PLACEMENT		100,000	100,000	
00271*-AC-6	AITX FINCO LLC	10/23/2025	DIRECT PLACEMENT		100,000	100,000	
02406P-BD-1	AMERICAN AXLE & MANUFACTURING INC	09/19/2025	JP MORGAN SECURITIES LLC		32,000	32,000	
03027X-CP-3	AMERICAN TOWER CORPORATION	04/15/2025	JP MORGAN SECURITIES LLC		2,044,581	2,055,000	9,773
03690A-AM-8	ANTERO MIDSTREAM PARTNERS LP / ANT	09/09/2025	WELLS FARGO SECURITIES LLC		21,020	21,000	
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY	08/15/2025	JP MORGAN SECURITIES LLC		279,439	270,000	128
05490L-A*-0	BCBSM INC.	04/30/2025	DIRECT PLACEMENT		100,000	100,000	
08576P-AQ-4	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION		150,020	150,000	
09534#-AJ-1	BLUE CROSS AND BLUE SHIELD OF FLOR	09/30/2025	DIRECT PLACEMENT		100,000	100,000	
11135F-BP-5	BROADCOM INC	08/15/2025	JP MORGAN SECURITIES LLC		236,597	280,000	2,269
14149Y-BV-9	CARDINAL HEALTH INC	08/15/2025	JP MORGAN SECURITIES LLC		178,353	180,000	
14739L-AD-4	CASCADES INC	05/29/2025	WELLS FARGO SECURITIES LLC		20,035	20,000	
167885-C*-1	CHICAGO PARKING METERS LLC	09/30/2025	DIRECT PLACEMENT		100,000	100,000	
18469L-AE-9	CLEAR STREET HOLDINGS LLC	09/04/2025	UMB BANK N.A.		100,000	100,000	
201723-AS-2	COMMERCIAL METALS COMPANY	11/12/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,000	10,000	
21873#-AA-4	CORE ELECTRIC COOPERATIVE	12/17/2025	DIRECT PLACEMENT		300,000	300,000	
24618#-BC-3	DELAWARE NORTH COMPANIES INC.	09/12/2025	DIRECT PLACEMENT		200,000	200,000	
25245B-AE-7	DIAGEO INVESTMENT CORPORATION	04/15/2025	GOLDMAN SACHS & CO		2,040,228	2,005,000	313
26884L-AZ-2	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION		10,191	10,000	
31428X-DU-7	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		1,882,232	2,280,000	
34490*-AB-2	FOOTBALL CLUB TERM NOTES 2025-XIX	07/24/2025	DIRECT PLACEMENT		100,000	100,000	
353514-E#-5	FRANKLIN ELECTRIC CO. INC.	09/26/2025	DIRECT PLACEMENT		100,000	100,000	
37940@-AF-0	GLOBAL RENTAL CO. INC.	07/08/2025	DIRECT PLACEMENT		400,000	400,000	
39121J-D#-4	GREAT RIVER ENERGY	09/03/2025	DIRECT PLACEMENT		133,000	133,000	
419866-AV-0	HAWAIIAN ELECTRIC COMPANY INC	09/12/2025	JP MORGAN SECURITIES LLC		22,151	22,000	
42545#-AE-0	HENDRICKSON HOLDINGS LLC	12/11/2025	DIRECT PLACEMENT		200,000	200,000	
42704L-AF-1	HERC HOLDINGS INC	06/17/2025	EXCHANGE TRANSACTIONS		10,000	10,000	
42704L-AG-9	HERC HOLDINGS INC	06/17/2025	EXCHANGE TRANSACTIONS		20,174	20,000	
42704L-AK-0	HERC HOLDINGS INC	12/02/2025	WELLS FARGO SECURITIES LLC		2,000	2,000	
47077W-AE-8	JANE STREET GROUP LLC	04/23/2025	JP MORGAN SECURITIES LLC		10,000	10,000	
49271V-AV-2	KEURIG DR PEPPER INC	04/15/2025	MORGAN STANLEY & CO. LLC		1,919,825	1,895,000	8,649
52729@-CN-1	LEVEL 3 FINANCING INC	09/04/2025	JP MORGAN SECURITIES LLC		11,010	11,000	43
53196@-AB-1	LIGHT AND WONDER INTERNATIONAL INC	09/10/2025	JP MORGAN SECURITIES LLC		63,000	63,000	
56444*-AA-4	MANSON CONSTRUCTION CO.	10/31/2025	DIRECT PLACEMENT		157,000	157,000	
57763R-AE-7	MAUSER PACKAGING SOLUT	11/26/2025	EXCHANGE TRANSACTIONS		108,600	120,000	
59450#-AG-2	MICHIGAN GAS UTILTIES CORPORATION	04/29/2025	DIRECT PLACEMENT		100,000	100,000	
60671#-AD-0	THE MITRE CORPORATION	07/31/2025	DIRECT PLACEMENT		700,000	700,000	
62954H-BH-0	NXP BV/NXP FDG/NXP USA	08/15/2025	JP MORGAN SECURITIES LLC		219,019	220,000	
670001-AL-0	NOVELIS INC	01/09/2025	JP MORGAN SECURITIES LLC		20,081	20,000	
68268@-CR-2	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS		233,003	220,000	
744542-G@-4	PUBLIC SERVICE COMPANY OF NEW MEXI	07/31/2025	DIRECT PLACEMENT		200,000	200,000	
74825N-AA-5	QXO BUILDING PRODUCTS INC	04/24/2025	VARIOUS		29,006	29,000	
75513E-CW-9	RTX CORP	04/15/2025	WELLS FARGO SECURITIES LLC		2,033,214	1,910,000	10,033
771367-G*-4	ROCHESTER GAS AND ELECTRIC CORPORA	12/15/2025	DIRECT PLACEMENT		100,000	100,000	
77311W-AD-3	ROCKET COMPANIES INC	10/01/2025	EXCHANGE TRANSACTIONS		130,392	125,000	
80808#-AL-6	SCHREIBER FOODS INC.	10/01/2025	DIRECT PLACEMENT		100,000	100,000	
80862S-AB-3	SCIENCE APPLICATIONS INTERNATIONAL	09/23/2025	CITIGROUP GLOBAL MARKETS INC.		19,038	19,000	
82890@-AC-3	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		100,000	100,000	
84259*-AF-9	SOUTHERN COL MIDCO LLC	06/17/2025	DIRECT PLACEMENT		400,000	400,000	
84263@-K#-4	THE SOUTHERN CONNECTICUT GAS COMPA	12/15/2025	DIRECT PLACEMENT		200,000	200,000	
85862@-AB-2	STEPAN COMPANY	05/21/2025	DIRECT PLACEMENT		100,000	100,000	
86333@-AC-9	STRIPE INC	09/26/2025	DIRECT PLACEMENT		500,000	500,000	
86765K-AH-2	SUNOCO LP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		49,271	50,000	
86765K-AK-5	SUNOCO LP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		160,000	160,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
871829-BV-8	SYSCO CORPORATION	04/15/2025	MORGAN STANLEY & CO. LLC		1,013,776	1,025,000	7,841
882884-H#-9	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		100,000	100,000	
882884-H@-1	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		100,000	100,000	
891092-C*-7	THE TORO CORPORATION	09/30/2025	DIRECT PLACEMENT		100,000	100,000	
896522-AJ-8	TRINITY INDUSTRIES INC 144A	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,165	6,000	119
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC	04/16/2025	MIZUHO SECURITIES USA INC.		14,125	14,000	
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC	04/16/2025	MIZUHO SECURITIES USA INC.		14,125	14,000	
92921E-AA-0	VOYAGER PARENT LLC	05/08/2025	DEUTSCHE BANK SECURITIES INC.		8,000	8,000	
93045#-AH-1	WAGNER EQUIPMENT CO.	01/23/2025	DIRECT PLACEMENT		300,000	300,000	
98379Y-AA-0	XPLR INFRASTRUCTURE OPERATING PART	11/13/2025	JP MORGAN SECURITIES LLC		34,000	34,000	
984798-AC-8	YANKEE STADIUM HOLDINGS LLC	06/05/2025	DIRECT PLACEMENT		200,000	200,000	
C5847*-AH-6	MOSAIC FOREST MANAGEMENT LIMITED P	08/26/2025	DIRECT PLACEMENT		100,000	100,000	
L9031*-AM-3	TERMINAL INVESTMENT LIMITED HOLDIN	07/02/2025	DIRECT PLACEMENT		200,000	200,000	
Q7160#-AU-3	ORICA FINANCE LIMITED	07/15/2025	DIRECT PLACEMENT		100,000	100,000	
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					19,007,817	19,273,000	39,168
28415#-AA-4	ELANCO INC. SPV	07/07/2025	DIRECT PLACEMENT		1,246,000	1,246,000	
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	10/22/2025	DIRECT PLACEMENT		99,347	99,347	
54208J-AA-3	LONDON OPERATIONS LLC	03/21/2025	DIRECT PLACEMENT		500,000	500,000	
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					1,845,347	1,845,347	
18055#-CL-4	CLARION LION PROPERTIES FUND HOLDI	12/01/2025	DIRECT PLACEMENT		100,000	100,000	
23134@-AA-7	CURBLINE PROPERTIES LP	09/03/2025	DIRECT PLACEMENT		100,000	100,000	
292102-D#-4	EMPIRE STATE REALTY OP LP	12/18/2025	DIRECT PLACEMENT		100,000	100,000	
74170*-CR-8	PRIME PROPERTY FUND LLC	07/10/2025	DIRECT PLACEMENT		100,000	100,000	
74340X-CN-9	PROLOGIS LP	04/15/2025	JP MORGAN SECURITIES LLC		2,019,591	2,065,000	21,797
784888-AM-7	SVF HOLDING REAL ESTATE INVESTMENT	08/27/2025	DIRECT PLACEMENT		100,000	100,000	
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					2,519,591	2,565,000	21,797
0489999999. Total - issuer credit obligations (unaffiliated)					25,559,065	25,869,657	60,965
0499999999. Total - issuer credit obligations (affiliated)							
0509999997. Total - issuer credit obligations - Part 3					25,559,065	25,869,657	60,965
0509999998. Total - issuer credit obligations - Part 5					2,325,750	2,752,000	34
0509999999. Total - issuer credit obligations					27,884,815	28,621,657	60,999
00250D-AC-2	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		200,000	200,000	1,267
00250D-AE-8	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		100,000	100,000	681
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	01/24/2025	JP MORGAN SECURITIES LLC		107,983	108,000	522
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	06/10/2025	GOLDMAN SACHS & CO		2,249,968	2,250,000	15,088
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	01/30/2025	JP MORGAN SECURITIES LLC		100,422	100,000	500
46659Q-AE-9	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM3	07/23/2025	JP MORGAN SECURITIES LLC		2,499,982	2,500,000	12,190
55287M-AC-3	MFRA 2025-NQM2	05/22/2025	BARCLAYS CAPITAL		2,999,981	3,000,000	13,568
59981C-AD-4	MCMLT 2023-NQM2	05/15/2025	CITIGROUP GLOBAL MARKETS INC.		1,992,500	2,000,000	5,134
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	06/02/2025	BARCLAYS CAPITAL		99,998	100,000	648
67120Y-AC-3	NYMT 2025-INV1	03/13/2025	MIZUHO SECURITIES USA INC.		100,000	100,000	285
69382N-AB-8	PRPM LLC PRPM_25-NQM3	07/16/2025	BARCLAYS CAPITAL		2,499,969	2,500,000	20,574
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					12,950,803	12,958,000	70,457
05619R-AA-0	BOCA COMMERCIAL MORTGAGE TRUST BOCA_25-B	12/04/2025	CITIGROUP GLOBAL MARKETS INC.		30,000	30,000	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					30,000	30,000	
00263*-AB-8	ASIF FUNDING I LLC ASIF_24-1	12/08/2025	REVOLVER FUNDING BROKER		225,711	225,711	
48555N-AA-5	KAPITUS ASSET SECURITIZATION LLC KAPT_25	04/28/2025	TRUIST SECURITIES INC.		99,993	100,000	
62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	04/16/2025	DEUTSCHE BANK SECURITIES INC.		149,971	150,000	
74970D-AF-9	RAPID 2025-1	05/22/2025	GUGGENHEIM SECURITIES LLC		100,000	100,000	
94957L-AA-7	WELLI 2025-4A	02/06/2025	CITIGROUP GLOBAL MARKETS INC.		100,000	100,000	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					675,675	675,711	
64035U-AC-2	NSLT 2025-CA	09/12/2025	BOFA SECURITIES INC (MERRILL LYNCH)		644,942	645,000	
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		447,204	457,977	
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		57,666	61,790	
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		45,980	54,878	
83411*-AD-1	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		17,154	28,000	
83411*-AE-9	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		10,805	17,113	
86805V-AA-5	STRONG 2025-A	05/16/2025	HSBC SECURITIES (USA) INC.		115,997	116,000	
86805V-AB-3	STRONG 2025-A	05/16/2025	HSBC SECURITIES (USA) INC.		97,928	100,000	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,437,676	1,480,758	
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	05/28/2025	CANTOR FITZGERALD & CO.		82,372	85,249	119

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
78517M-AA-1	PALMET 2025-2A	10/01/2025	BOFA SECURITIES INC (MERRILL LYNCH)		144,162	145,000	
78517Q-AA-2	PALMET 2025-1A	04/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		415,089	420,000	
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	02/21/2025	DIRECT PLACEMENT		120,219	126,000	
86773H-AA-4	SUNRN 2025-3A	09/12/2025	DEUTSCHE BANK SECURITIES INC.		199,899	200,000	
867976-AA-0	STRONG 2025-1	09/19/2025	ACADEMY SECURITIES		244,042	245,000	
867976-AB-8	STRONG 2025-1	09/19/2025	ACADEMY SECURITIES		329,909	335,000	
87252X-AA-7	TIPS_25-1	09/25/2025	HSBC SECURITIES (USA) INC.		99,964	100,000	
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					1,635,656	1,656,249	119
03667#-AA-2	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	09/30/2025	VARIOUS		189,714	189,714	
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	11/24/2025	VARIOUS		651,429	651,429	
12814#-AA-5	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		410,120	410,120	
12814#-AB-3	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		144,298	144,298	
12814#-AC-1	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		144,172	144,172	
12814#-AD-9	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		114,558	114,558	
26209X-AK-7	HONK 2025-1A	09/16/2025	BARCLAYS CAPITAL		180,000	180,000	
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	11/20/2025	DIRECT PLACEMENT		379,933	379,933	
74166Y-AE-0	PROSE_25-1A-A2	05/20/2025	BARCLAYS CAPITAL		40,000	40,000	
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		172,509	167,491	
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		633,804	609,057	
80589@-AD-1	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		279,055	258,849	
80589@-AE-9	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		111,754	109,630	
80589@-AF-6	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		26,627	33,498	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					3,477,973	3,432,749	
12571W-AG-8	CLI FUNDING LLC CLIF_25-1	06/10/2025	RBC CAPITAL MARKETS CORP		99,310	100,000	
15201E-AK-0	CNSQ 2025-3 A2	09/23/2025	VARIOUS		3,050,565	3,126,000	13,750
20469B-AB-3	CMDC 2025-2A	02/11/2025	GUGGENHEIM SECURITIES LLC		127,000	127,000	
20469B-AD-9	COMPASS DATACENTER ISSUER III LLC CMDC_2	07/11/2025	GUGGENHEIM SECURITIES LLC		100,000	100,000	
23802Y-AA-5	HYPER 2025-1A	09/11/2025	DEUTSCHE BANK SECURITIES INC.		229,992	230,000	
59170J-AX-6	MNET 2025-2A	07/31/2025	BARCLAYS CAPITAL		184,985	185,000	
59170J-AZ-1	MNET 2025-2A	07/31/2025	BARCLAYS CAPITAL		74,976	75,000	
59170J-BB-3	MNET 2025-2A	07/31/2025	BARCLAYS CAPITAL		29,329	29,334	
89617F-AA-2	TCN 2025-SFR2	07/18/2025	MORGAN STANLEY & CO. LLC		99,850	100,000	
89617F-AB-0	TCN 2025-SFR2	07/18/2025	MORGAN STANLEY & CO. LLC		99,999	100,000	
89617F-AC-8	TCN 2025-SFR2	07/18/2025	MORGAN STANLEY & CO. LLC		99,995	100,000	
98919W-AG-8	ZAYO 2025-2	05/01/2025	BARCLAYS CAPITAL		100,000	100,000	
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					4,296,001	4,372,334	13,750
1889999999. Total - asset-backed securities (unaffiliated)					24,503,784	24,605,801	84,326
1899999999. Total - asset-backed securities (affiliated)							
1909999997. Total - asset-backed securities - Part 3					24,503,784	24,605,801	84,326
1909999998. Total - asset-backed securities - Part 5					199,997	200,000	921
1909999999. Total - asset-backed securities					24,703,781	24,805,801	85,247
2009999999. Total - issuer credit obligations and asset-backed securities					52,588,596	53,427,458	146,246
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER	10,000.000	10,000		
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					10,000	XXX	
4509999997. Total - preferred stocks - Part 3					10,000	XXX	
4509999998. Total - preferred stocks - Part 5						XXX	
4509999999. Total - preferred stocks					10,000	XXX	
5989999997. Total - common stocks - Part 3						XXX	
5989999998. Total - common stocks - Part 5						XXX	
5989999999. Total - common stocks						XXX	
5999999999. Total - preferred and common stocks					10,000	XXX	
6009999999 - Totals					52,598,596	XXX	146,246

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
715638-DF-6 ..	PERU (REPUBLIC OF)	07/08/2025 .	SECURITY CALLED AT 89.73000000 89.7300		89,730	100,000	100,412	100,266		(22)		(22)		100,244		(10,514)	(10,514)	2,667	01/23/2031 .
N0431#-AK-6 ..	ARUBA (GOVERNMENT)	06/11/2025 .	APOLLO GLOBAL SECURITIES LLC		500,155	500,000	500,000	500,000						500,000		155	155	20,674	05/06/2028 .
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					589,885	600,000	600,412	600,266		(22)		(22)		600,244		(10,359)	(10,359)	23,341	XXX
18452*-AA-3 ..	CLEANCAPITAL ARROWHEAD ISSUER LLC	12/31/2025 .	SINKING FUND REDEMPTION 100.0000		1,251	1,251	1,251							1,251					09/30/2050 .
29252B-AA-7 ..	ENBRIDGE PIPELINES SOUTHERN LIGHTS	12/30/2025 .	VARIOUS		28,642	28,642	27,127	28,516		125		125		28,642				1,577	06/30/2040 .
30288*-AE-0 ..	FLNG LIQUEFACTION 2 LLC	12/31/2025 .	VARIOUS		56,550	56,550	56,550	56,550						56,550				3,732	12/31/2038 .
78507@-AA-0 ..	SPOWER MIS 2 FINANCE LLC	12/15/2025 .	SINKING FUND REDEMPTION 100.0000		7,788	7,788	7,788							7,788				280	05/31/2050 .
78507@-AB-8 ..	SPOWER MIS 2 FINANCE LLC ACED MIS	11/30/2025 .	VARIOUS		1,026	1,026	1,026							1,026				13	05/31/2050 .
84929Y-AA-5 ..	SPOWER FINANCE 3 LLC/ACED FINANCE	12/31/2025 .	VARIOUS		6,567	6,567	6,567	6,567						6,567				717	06/30/2049 .
84929Y-AB-3 ..	SPOWER FINANCE 3 LLC ACED FINANCE	12/30/2025 .	VARIOUS		3,284	3,284	3,284	3,284						3,284				294	06/30/2049 .
84929Y-AC-1 ..	SPOWER FINANCE 3 LLC ACED FINANCE	12/31/2025 .	VARIOUS		3,329	3,329	3,329	3,329						3,329				125	11/30/2049 .
84929Y-AD-9 ..	SPOWER FINANCE 3 LLC ACED FINANCE	12/31/2025 .	VARIOUS		13,317	13,317	13,317	13,317						13,317				429	11/30/2049 .
09194*-AF-6 ..	TRANSURBAN QUEENSLAND FINANCE PTY	06/27/2025 .	STONECASTLE SECURITIES LLC		474,835	500,000	500,000	500,000						500,000		(25,165)	(25,165)	10,108	12/20/2028 .
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					596,589	621,754	620,239	611,563		125		125		621,754		(25,165)	(25,165)	17,275	XXX
00108W-AP-5 ..	AEP TEXAS INC	12/05/2025 .	WELLS FARGO SECURITIES LLC		200,792	200,000	199,566	199,719		48		48		199,767		1,025	1,025	10,001	05/15/2032 .
00164V-AF-0 ..	AMC NETWORKS INC	07/03/2025 .	SECURITY CALLED AT 81.50000000 81.5000		118,990	146,000	112,600	112,600						112,600		6,390	6,390	5,481	02/15/2029 .
00175P-AB-9 ..	AMN HEALTHCARE INC	10/22/2025 .	SECURITY CALLED AT 100.00000000 100.0000		30,000	30,000	27,075	28,270		475		475		28,745		1,255	1,255	1,468	10/01/2027 .
008474-D*-6 ..	AGNICO EAGLE MINES LTD	06/30/2025 .	SECURITY CALLED AT 100.77800000 100.7775		503,888	500,000	500,000	500,000						500,000				15,552	06/29/2027 .
02344A-AA-6 ..	AMCOR FLEXIBLES NORTH AMERICA INC	12/30/2025 .	JEFFERIES & COMPANY INC.		9,156	10,000	9,996	9,997		1		1		9,998		(843)	(843)	296	05/25/2031 .
025816-CX-5 ..	AMERICAN EXPRESS COMPANY	12/05/2025 .	MARKETAXESS CORP		204,118	200,000	200,000	200,000						200,000		4,118	4,118	10,311	05/26/2033 .
025816-DF-3 ..	AMERICAN EXPRESS COMPANY	12/30/2025 .	WELLS FARGO SECURITIES LLC		143,920	140,000	140,000	140,000						140,000		3,920	3,920	8,237	05/01/2034 .
03040W-BA-2 ..	AMERICAN WATER CAPITAL CORP	12/05/2025 .	JP MORGAN SECURITIES LLC		150,297	150,000	149,525	149,635		47		47		149,682		615	615	6,805	06/01/2032 .
03076C-AL-0 ..	AMERIPRISE FINANCIAL INC	12/05/2025 .	WELLS FARGO SECURITIES LLC		151,389	150,000	149,964	149,972		11		11		149,983		1,406	1,406	7,219	05/13/2032 .
031100-P*-5 ..	AMETEK INC	12/13/2025 .	MATURITY 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				41,800	12/13/2025 .
035240-AV-2 ..	ANHEUSER-BUSCH INBEV WORLDWIDE INC	12/05/2025 .	DEUTSCHE BANK SECURITIES INC.		1,466,550	1,500,000	1,498,790	1,499,545		142		142		1,499,687		(33,137)	(33,137)	53,521	06/01/2030 .
03690A-AD-8 ..	ANTERO MIDSTREAM PARTNERS LP / ANT 144A	09/23/2025 .	SECURITY CALLED AT 100.00000000 100.0000		30,000	30,000	28,575	29,286		233		233		29,519		481	481	1,830	03/01/2027 .
03959K-AA-8 ..	ARCHROCK PARTNERS LP / ARCHROCK PA	11/17/2025 .	SECURITY CALLED AT 100.00000000 100.0000		10,000	10,000	9,995	9,996		1		1		9,998		2	2	775	04/01/2027 .
04624V-AC-3 ..	ASSUREDPARTNERS INC	01/08/2025 .	GOLDMAN SACHS & CO		21,575	20,000	19,844	19,857						19,857		1,718	1,718	600	02/15/2032 .
051155-AA-7 ..	AUGUSTA FUNDING LTD II	04/15/2025 .	SECURITY CALLED AT 100.00000000 100.0000		3,000,000	3,000,000	2,833,860	2,936,880		2,724		2,724		2,939,605		60,395	60,395	126,000	04/15/2030 .
053773-BC-0 ..	AVIS BUDGET CAR RENTAL LLC	06/27/2025 .	SECURITY CALLED AT 100.00000000 100.0000		2,000	2,000	1,895	1,935		12		12		1,947		53	53	109	07/15/2027 .
053773-BE-6 ..	AVIS BUDGET CAR RENTAL LLC	06/27/2025 .	SECURITY CALLED AT 100.00000000 100.0000		14,000	14,000	13,213	13,514		87		87		13,601		399	399	765	07/15/2027 .
05565A-5R-0 ..	BNP PARIBAS	01/01/2025 .	TRANSFER B/W DESIGNATIONS		431,344	430,000	431,750	431,344						431,344				13,909	12/31/2079 .
05602X-DJ-4 ..	BNP PARIBAS SA	01/01/2025 .	TRANSFER B/W DESIGNATIONS		200,000	200,000	200,000	200,000						200,000				5,733	12/31/2079 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
06406R-BH-9	BANK OF NEW YORK MELLON CORP/THE	12/05/2025	DEUTSCHE BANK SECURITIES INC.		197,972	200,000	200,000	200,000						200,000		(2,028)	(2,028)	8,459	06/13/2033
073170-AK-1	BAYTEX ENERGY CORP	12/22/2025	SECURITY CALLED AT 104.00000000 104.0000		20,800	20,000	19,952	19,953		3		3		19,956		44	44	2,672	03/15/2032
073685-AH-2	BEACON ROOFING SUPPLY INC	05/15/2025	SECURITY CALLED AT 101.03100000 101.0310		151,547	150,000	124,688	131,948		1,318		1,318		133,265		16,735	16,735	4,640	05/15/2029
08576P-AA-9	BERRY GLOBAL INC 144A	05/16/2025	SECURITY CALLED AT 100.00000000 100.0000		60,000	60,000	56,325	58,776		401		401		59,176		824	824	2,033	02/15/2026
08576P-AP-6	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION		150,020	150,000	149,985	150,018		1		1		150,020				4,238	01/15/2034
085770-AB-1	BERRY GLOBAL GROUP INC	05/16/2025	SECURITY CALLED AT 100.00000000 100.0000		20,000	20,000	19,200	19,566		60		60		19,625		375	375	941	07/15/2027
100558-AF-8	BOSTON BASKETBALL PARTNERS LLC / B	06/09/2025	SECURITY CALLED AT 100.00000000 100.0000		200,000	200,000	200,000	200,000						200,000				6,599	06/07/2028
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC	12/05/2025	GOLDMAN SACHS & CO		30,507	30,000	30,020	30,018		(2)		(2)		30,016		491	491	1,905	02/13/2033
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC	12/05/2025	GOLDMAN SACHS & CO		132,782	130,000	129,997	130,000						130,000		2,782	2,782	7,898	09/11/2033
115236-AB-7	BROWN & BROWN INC	12/05/2025	TD SECURITIES (USA) LLC		2,206,754	2,200,000	2,196,480	2,198,574		517		517		2,199,091		7,663	7,663	121,825	03/15/2029
12661P-AB-5	CSL FINANCE PLC	12/05/2025	JANE STREET EXECUTION SERVICES LLC		99,746	100,000	99,789	99,863		32		32		99,895		(149)	(149)	4,511	04/27/2029
12661P-AC-3	CSL FINANCE PLC	12/05/2025	JP MORGAN SECURITIES LLC		196,720	200,000	199,290	199,452		72		72		199,523		(2,803)	(2,803)	9,468	04/27/2032
12685J-AC-9	CABLE ONE INC	12/19/2025	VARIOUS		157,630	200,000	157,100	166,465		4,592		4,592		171,057		(13,427)	(13,427)	8,776	11/15/2030
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMMERCE	12/05/2025	MILLENNIUM ADVISORS LLC		143,099	150,000	138,086	140,742		1,040		1,040		141,781		1,317	1,317	6,315	04/07/2032
144285-AM-5	CARPENTER TECHNOLOGY CORPORATION	11/20/2025	VARIOUS		41,521	40,000	39,975	39,983		3		3		39,986		1,306	1,306	3,772	03/15/2030
14448C-AL-8	CARRIER GLOBAL CORP	12/05/2025	MORGAN STANLEY & CO. LLC		18,517	20,000	17,405	17,940		282		282		18,222		295	295	710	02/15/2031
15189W-AP-5	CENTERPOINT ENERGY RESOURCES CORPO	12/05/2025	DEUTSCHE BANK SECURITIES INC.		248,530	250,000	249,685	249,799		35		35		249,834		(1,304)	(1,304)	15,797	07/01/2032
172967-NU-1	CITIGROUP INC	12/05/2025	CITIGROUP GLOBAL MARKETS INC.		203,126	200,000	200,353	200,301		(20)		(20)		200,281		2,845	2,845	10,202	05/24/2033
191216-CT-5	COCA-COLA CO	12/05/2025	DEUTSCHE BANK SECURITIES INC.		687,050	700,000	697,655	698,725		212		212		698,936		(11,886)	(11,886)	29,047	03/25/2030
20030N-CH-2	COMCAST CORPORATION	10/02/2025	SECURITY CALLED AT 99.36900000 99.3690		993,690	1,000,000	996,470	998,793		311		311		999,104		(5,414)	(5,414)	32,640	05/01/2028
20030N-EC-1	COMCAST CORPORATION	12/05/2025	WELLS FARGO SECURITIES LLC		10,029	10,000	9,990	9,993		1		1		9,994		35	35	611	02/15/2033
21036P-BL-1	CONSTELLATION BRANDS INC	12/05/2025	MORGAN STANLEY & CO. LLC		100,719	100,000	99,638	99,718		50		50		99,767		952	952	5,133	05/09/2032
21036P-BP-2	CONSTELLATION BRANDS INC	12/05/2025	WELLS FARGO SECURITIES LLC		110,679	110,000	109,463	109,576		61		61		109,637		1,042	1,042	5,944	05/01/2033
210518-DU-7	CONSUMERS ENERGY COMPANY	12/05/2025	MORGAN STANLEY & CO. LLC		20,130	20,000	19,890	19,913		9		9		19,923		208	208	984	05/15/2033
233331-BF-3	DTE ENERGY COMPANY	12/05/2025	JANE STREET EXECUTION SERVICES LLC		806,293	850,000	748,366	777,761		11,808		11,808		789,569		16,724	16,724	31,831	03/01/2030
23345M-AA-5	DT MIDSTREAM INC	12/05/2025	JANE STREET EXECUTION SERVICES LLC		245,853	250,000	250,000	250,000						250,000		(4,148)	(4,148)	10,112	06/15/2029
23345M-AB-3	DT MIDSTREAM INC	12/30/2025	CITIGROUP GLOBAL MARKETS INC.		372,769	380,000	377,575	378,031		259		259		378,290		(5,522)	(5,522)	17,364	06/15/2031
233898-AA-9	DAIRYLAND POWER COOPERATIVE	12/30/2025	VARIOUS		16,667	16,667	16,356	16,609		57		57		16,667				356	03/30/2043
24422E-WH-8	JOHN DEERE CAPITAL CORP	12/05/2025	GOLDMAN SACHS & CO		73,694	75,000	74,816	74,856		19		19		74,875		(1,181)	(1,181)	2,933	06/07/2032
256677-AE-5	DOLLAR GENERAL CORPORATION	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	999,260	999,908		40		40		999,947		53	53	37,135	04/15/2027
260543-DG-5	DOW CHEMICAL COMPANY (THE)	12/30/2025	WELLS FARGO SECURITIES LLC		10,616	10,000	11,069	10,902		(95)		(95)		10,806		(191)	(191)	816	03/15/2033
26884T-AW-2	ERAC USA FINANCE LLC	12/05/2025	GOLDMAN SACHS & CO		81,078	80,000	79,769	79,800		19		19		79,819		1,260	1,260	4,323	05/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
26885B-AP-5	EQM MIDSTREAM PARTNERS LP	04/02/2025	EXCHANGE TRANSACTIONS		10,231	10,000	10,000	10,000						10,000		231	231	319	04/01/2029
285512-AE-9	ELECTRONIC ARTS INC	12/05/2025	HSBC SECURITIES (USA) INC.		144,290	150,000	148,873	149,284		104		104		149,389		(5,099)	(5,099)	3,646	02/15/2031
28622H-AB-7	ELEVANCE HEALTH INC	12/30/2025	MORGAN STANLEY & CO. LLC		10,058	10,000	10,033	10,029		(2)		(2)		10,028		30	30	654	02/15/2033
29336T-AD-2	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS		233,003	220,000	222,738	222,265		(121)		(121)		222,144		10,859	10,859	7,150	09/01/2030
29366W-AD-8	ENTERGY MISSISSIPPI LLC	12/05/2025	MORGAN STANLEY & CO. LLC		142,621	140,000	139,920	139,936		20		20		139,956		2,664	2,664	8,886	09/01/2033
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC	12/05/2025	CITIGROUP GLOBAL MARKETS INC.		10,483	10,000	10,452	10,384		(38)		(38)		10,346		137	137	725	01/31/2033
29736R-AV-2	ESTEE LAUDER COMPANIES INC. (THE)	12/30/2025	JP MORGAN SECURITIES LLC		508,915	500,000	497,640	497,845		227		227		498,072		10,843	10,843	34,514	02/14/2034
30037D-AB-1	EVERGY METRO INC	12/05/2025	MORGAN STANLEY & CO. LLC		61,333	60,000	60,087	60,078		(2)		(2)		60,076		1,257	1,257	3,407	04/15/2033
31428X-BQ-8	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		1,876,556	2,280,000	1,872,017	1,875,195		1,361		1,361		1,876,556				46,170	02/15/2048
36170J-AB-2	GGAM FINANCE LTD	11/17/2025	SECURITY CALLED AT 100.00000000 100.0000		60,000	60,000	60,000	60,000						60,000				4,288	05/15/2026
36170J-AD-8	GGAM FINANCE LTD	08/11/2025	JP MORGAN SECURITIES LLC		8,270	8,000	8,050	8,042		(7)		(7)		8,035		235	235	454	04/15/2029
366651-AE-7	GARTNER INC	12/30/2025	CITIGROUP GLOBAL MARKETS INC.		28,439	30,000	31,275	30,669		(169)		(169)		30,500		(2,061)	(2,061)	1,406	10/01/2030
369550-BM-9	GENERAL DYNAMICS CORPORATION	12/05/2025	BARCLAYS CAPITAL		1,671,066	1,700,000	1,682,099	1,689,860		1,758		1,758		1,691,618		(20,552)	(20,552)	73,094	04/01/2030
37959E-AB-8	GLOBE LIFE INC	12/05/2025	JP MORGAN SECURITIES LLC		100,493	100,000	99,672	99,746		37		37		99,783		710	710	4,707	06/15/2032
39121J-C8-7	GREAT RIVER ENERGY	10/15/2025	SINKING FUND REDEMPTION 100.0000		33,333	33,333	33,333	33,288		45		45		33,333				1,197	10/15/2045
410345-AL-6	HANESBRANDS INC 144A	03/17/2025	SECURITY CALLED AT 100.15500000 100.1549		120,186	120,000	110,100	115,896		606		606		116,502		3,498	3,498	2,168	05/15/2026
410345-AQ-5	HANESBRANDS INC	09/09/2025	VARIOUS		31,821	30,000	30,000	30,000						30,000		1,821	1,821	2,881	02/15/2031
42704L-AA-2	HERC HOLDINGS INC	12/16/2025	SECURITY CALLED AT 100.00000000 100.0000		410,000	410,000	382,125	393,589		5,853		5,853		399,441		10,559	10,559	32,008	07/15/2027
438516-CM-6	HONEYWELL INTERNATIONAL INC	12/05/2025	SUSQUEHANNA FINANCIAL GROUP		139,065	140,000	138,769	138,925		97		97		139,022		43	43	8,803	01/15/2034
446150-BA-1	HUNTINGTON BANCSHARES INC	12/05/2025	JANE STREET EXECUTION SERVICES LLC		151,856	150,000	150,000	150,000						150,000		1,856	1,856	7,974	05/17/2033
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD	12/05/2025	JANE STREET EXECUTION SERVICES LLC		495,850	500,000	499,505	499,808		73		73		499,881		(4,031)	(4,031)	23,064	03/21/2029
458140-CL-2	INTEL CORPORATION	08/15/2025	JP MORGAN SECURITIES LLC		928,856	930,000	929,628	929,761		116		116		929,877		(1,021)	(1,021)	47,496	02/21/2034
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC	12/05/2025	MARKETAXESS CORP		151,856	150,000	149,900	149,931		22		22		149,953		1,902	1,902	8,491	03/15/2033
460690-BT-6	INTERPUBLIC GROUP OF COMPANIES INC	12/02/2025	EXCHANGE TRANSACTIONS		179,694	200,000	198,882	199,277		101		101		199,378		(19,685)	(19,685)	4,800	03/01/2031
48121B-AB-7	JRD HOLDINGS LLC	04/30/2025	SINKING FUND REDEMPTION 100.0000		90,909	90,909	90,909	90,578		331		331		90,909				2,114	04/30/2027
49326E-EN-9	KEYCORP	12/30/2025	MARKETAXESS CORP		250,510	250,000	250,000	250,000						250,000		510	510	12,970	06/01/2033
50212Y-AD-6	LPL HOLDINGS INC	12/05/2025	JP MORGAN SECURITIES LLC		293,748	300,000	300,000	300,000						300,000		(6,252)	(6,252)	14,767	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC	12/30/2025	JANE STREET EXECUTION SERVICES LLC		97,367	100,000	100,000	100,000						100,000		(2,633)	(2,633)	4,934	05/15/2031
50540R-AY-8	LABORATORY CORPORATION OF AMERICA	12/05/2025	MARKETAXESS CORP		18,348	20,000	17,481	17,979		261		261		18,240		108	108	551	06/01/2031
548661-DR-5	LOWES COS INC	12/05/2025	GOLDMAN SACHS & CO		640,413	650,000	649,084	649,578		123		123		649,701		(9,288)	(9,288)	27,877	04/05/2029
57763R-AD-9	MAUSER PACKAGING SOLUTIONS HOLDING	11/26/2025	EXCHANGE TRANSACTIONS		108,600	120,000	120,389	120,265		(169)		(169)		120,095		(11,495)	(11,495)	12,101	04/15/2027
60671#-AD-0	THE MITRE CORPORATION	10/31/2025	VARIOUS		7,161	7,161	7,161							7,161				111	07/31/2040
62954H-BB-3	NXP BV/NXP FUNDING LLC/NXP USA	12/30/2025	JEFFERIES & COMPANY INC.		101,870	100,000	99,701	99,836		34		34		99,870		2,000	2,000	7,292	01/15/2033
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI	12/30/2025	MORGAN STANLEY & CO. LLC		26,880	25,000	26,985	26,655		(186)		(186)		26,470		410	410	2,119	01/15/2033
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC	10/01/2025	SECURITY CALLED AT 101.25000000 101.2500		30,375	30,000	30,000	30,000						30,000				1,889	11/15/2031

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC.	10/01/2025	EXCHANGE TRANSACTIONS		130,392	125,000	124,313	124,384		52		52		124,436		5,956	5,956	8,906	02/01/2032
651587-AG-2	NEWMARKET CORP	12/30/2025	US BANCORP INVESTMENTS INC		9,164	10,000	9,876	9,919		12		12		9,932		(768)	(768)	347	03/18/2031
666807-BS-0	NORTHROP GRUMMAN CORP	12/05/2025	DEUTSCHE BANK SECURITIES INC.		943,303	935,000	931,115	932,856		418		418		933,274		10,029	10,029	45,368	05/01/2030
666807-CH-3	NORTHROP GRUMMAN CORP	12/05/2025	CITIGROUP GLOBAL MARKETS INC.		10,117	10,000	9,990	9,995		1		1		9,996		122	122	578	03/15/2033
66977W-AV-1	NOVA CHEMICALS CORP	11/18/2025	VARIOUS		42,075	40,000	40,025	40,025		(3)		(3)		40,022		2,053	2,053	2,375	12/01/2031
67021C-AP-2	NSTAR ELECTRIC CO	12/05/2025	MARKETAXESS CORP		494,410	500,000	497,260	498,612		265		265		498,878		(4,468)	(4,468)	23,426	04/01/2030
67077M-AT-5	NUTRIEN LTD	12/05/2025	DEUTSCHE BANK SECURITIES INC.		499,240	500,000	498,385	499,317		197		197		499,513		(273)	(273)	24,908	04/01/2029
67103H-AL-1	OREILLY AUTOMOTIVE INC	12/05/2025	MILLENNIUM ADVISORS LLC		151,515	150,000	149,699	149,782		31		31		149,813		1,702	1,702	6,913	06/15/2032
67773#-AD-2	OHIO VALLEY ELECTRIC CORP SER 06	08/15/2025	SINKING FUND REDEMPTION 100.0000		79,268	79,268	77,711	78,967		300		300		79,268				3,465	02/15/2026
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY	12/30/2025	MILLENNIUM ADVISORS LLC		10,490	10,000	10,491	10,413		(45)		(45)		10,368		122	122	789	01/15/2033
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC (	12/30/2025	JANE STREET EXECUTION SERVICES LLC		198,862	200,000	200,000	200,000						200,000		(1,138)	(1,138)	9,895	06/06/2033
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC	04/01/2025	SECURITY CALLED AT 102.18800000 102.1880		74,597	73,000	65,883	68,050		290		290		68,340		4,660	4,660	3,070	10/15/2028
69867D-AA-6	CLARIOS GLOBAL LP / CLARIOS US FIN	06/18/2025	SECURITY CALLED AT 100.00000000 100.0000		50,000	50,000	49,052	49,580		78		78		49,658		342	342	1,168	05/15/2026
70137T-AP-0	PARKLAND CORP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		49,271	50,000	48,313	48,926		344		344		49,271				2,938	07/15/2027
70137W-AL-2	PARKLAND CORP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		160,000	160,000	160,000	160,000						160,000				7,400	05/01/2030
70450Y-AL-7	PAYPAL HOLDINGS INC	12/05/2025	DEUTSCHE BANK SECURITIES INC.		200,054	200,000	199,308	199,461		68		68		199,530		524	524	8,971	06/01/2032
747525-BQ-5	QUALCOMM INCORPORATED	12/05/2025	MARKETAXESS CORP		50,064	50,000	49,886	49,912		12		12		49,924		139	139	2,231	05/20/2032
75513E-CW-9	RTX CORP	12/05/2025	MORGAN STANLEY & CO. LLC		825,195	750,000	798,383			(2,837)		(2,837)		795,545		29,650	29,650	33,423	03/15/2034
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD	05/28/2025	VARIOUS		30,395	30,000	30,088	30,076		(5)		(5)		30,071		324	324	1,302	03/15/2032
781158-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC	09/30/2025	VARIOUS		13,709	13,709	13,709	13,709						13,709				604	09/30/2049
80874Y-BC-3	LIGHT AND WONDER INTERNATIONAL INC	09/25/2025	VARIOUS		180,040	180,000	176,600	177,742		452		452		178,195		1,845	1,845	10,418	05/15/2028
816469-ZA-1	TRANS-ALLEGHENY INTERSTATE LINE CO	05/30/2025	VARIOUS		500,000	500,000	502,945	500,155		(155)		(155)		500,000				9,348	05/30/2025
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP	12/15/2025	SINKING FUND REDEMPTION 100.0000		21,429	21,429	23,736	21,518		(89)		(89)		21,429				924	06/15/2040
845467-AL-3	SOUTHWESTERN ENERGY CO REG	01/23/2025	MATURITY 100.0000		1,000,000	1,000,000	895,760	998,724		1,276		1,276		1,000,000				28,500	01/23/2025
855244-AT-6	STARBUCKS CORPORATION	12/05/2025	UBS SECURITIES LLC		2,650,644	2,700,000	2,693,898	2,697,229		652		652		2,697,881		(47,237)	(47,237)	125,936	08/15/2029
857477-BU-6	STATE STREET CORP	12/30/2025	US BANCORP INVESTMENTS INC		49,883	50,000	50,000	50,000						50,000		(118)	(118)	2,505	05/13/2033
857477-CA-9	STATE STREET CORP	12/05/2025	MARKETAXESS CORP		10,168	10,000	10,085	10,073		(5)		(5)		10,068		100	100	659	01/26/2034
882587-B*-8	TEXAS-NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		120,000	120,000	120,000	120,000						120,000				2,513	08/15/2035
882884-E*-6	TEXAS-NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		200,000	200,000	200,000	200,000						200,000				6,900	07/28/2032
882884-F@-3	TEXAS-NEW MEXICO POWER CO	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		200,000	200,000	200,000	200,000						200,000				8,202	03/28/2036
89115A-2E-1	TORONTO-DOMINION BANK/THE	12/30/2025	TRUIST SECURITIES INC.		100,047	100,000	100,000	100,000						100,000		47	47	4,741	06/08/2032
89346D-AH-0	TRANSALTA CORPORATION	12/22/2025	SECURITY CALLED AT 103.87500000 103.8750		259,688	250,000	256,213	254,043		(1,275)		(1,275)		252,768		(2,768)	(2,768)	31,054	11/15/2029
89788M-AM-4	TRUIST FINANCIAL CORP	12/30/2025	MARKETAXESS CORP		10,222	10,000	10,171	10,148		(13)		(13)		10,135		87	87	733	01/26/2034
91324P-EJ-7	UNITEDHEALTH GROUP INC	12/05/2025	JP MORGAN SECURITIES LLC		247,355	250,000	249,355	249,541		63		63		249,604		(2,249)	(2,249)	11,171	05/15/2032
91913Y-AW-0	VALERO ENERGY CORPORATION	12/05/2025	GOLDMAN SACHS & CO		1,214,441	1,225,000	1,215,604	1,220,637		1,066		1,066		1,221,702		(7,262)	(7,262)	58,119	04/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
92343E-AM-4	VERISIGN INC	12/05/2025	HSBC SECURITIES (USA) INC.		136,191	150,000	134,244	138,089		1,518		1,518		139,607		(3,416)	(3,416)	3,971	06/15/2031
92343V-FF-6	VERIZON COMMUNICATIONS INC	12/16/2025	SECURITY CALLED AT 100.00000000 100.0000		800,000	800,000	799,600	799,864		57		57		799,922		78	78	29,600	03/22/2027
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC	12/31/2025	VARIOUS		21,341	21,341	22,630	21,404		(63)		(63)		21,341				527	06/30/2030
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANC	12/05/2025	MARKETAXESS CORP		200,672	200,000	199,740	199,846		46		46		199,893		779	779	9,200	06/08/2029
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC	09/12/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	997,480	999,687		171		171		999,857		143	143	26,929	06/01/2026
94106B-AC-5	WASTE CONNECTIONS INC	12/05/2025	MORGAN STANLEY & CO. LLC		88,478	100,000	84,582	88,158		1,390		1,390		89,548		(1,070)	(1,070)	3,074	01/15/2032
94106L-BZ-1	WASTE MANAGEMENT INC	06/25/2025	144A SECURITY EXCHANGE TRANSACTION		227,094	230,000	226,574	226,693		402		402		227,094				4,456	01/15/2029
95081Q-AP-9	WESCO DISTRIBUTION INC	09/23/2025	JP MORGAN SECURITIES LLC		27,371	27,000	27,574	27,266		(131)		(131)		27,135		236	236	1,517	06/15/2028
96145D-AD-7	WESTROCK CO	12/04/2025	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	1,999,660	2,000,000						2,000,000				82,313	09/15/2027
98388M-AD-9	XCEL ENERGY INC	12/30/2025	MARKETAXESS CORP		249,373	250,000	250,539	250,427		(24)		(24)		250,403		(1,030)	(1,030)	12,458	06/01/2032
BNL2BJ-RC-3	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER		10,000	10,000	10,000	10,000						10,000				156	12/31/2079
L9082*-AP-4	TRAFIGURA FUNDING SA	06/17/2025	APOLLO GLOBAL SECURITIES LLC		487,125	500,000	500,000	500,000						500,000		(12,875)	(12,875)	17,254	05/29/2028
P40008-AA-1	ELETRANS SA	06/28/2025	VARIOUS		650,878	746,038	746,038	746,536		72		72		746,609		(95,731)	(95,731)	15,958	12/28/2037
Q3915*-AC-4	FLETCHER BUILDING INTERNATIONAL LP	11/10/2025	SECURITY CALLED AT 100.00000000 100.0000		255,000	255,000	255,000	255,000						255,000				13,983	07/20/2026
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					42,610,574	43,329,855	42,333,618	41,845,996		39,929		39,929		42,691,470		(99,214)	(99,214)	1,836,625	XXX
30280B-AA-4	FR-ENCLAVE L.P	10/07/2025	SINKING FUND REDEMPTION 100.0000		101,650	101,650	101,650	101,622		29		29		101,650				3,334	09/30/2033
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	12/16/2025	SINKING FUND REDEMPTION 100.0000		1,324	1,324	1,324							1,324				10	11/15/2034
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					102,974	102,974	102,974	101,622		29		29		102,974				3,344	XXX
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP	12/05/2025	MARKETAXESS CORP		98,565	100,000	93,682	95,434		714		714		96,148		2,417	2,417	5,816	07/01/2030
361435-AA-8	GAIF BOND ISSUER PTY LTD	07/31/2025	SECURITY CALLED AT 100.00000000 100.0000		500,000	500,000	474,770	494,765		1,700		1,700		496,465		3,535	3,535	14,167	09/30/2026
866677-AJ-6	SUN COMMUNITIES OPERATING LP	05/10/2025	SECURITY CALLED AT 106.76700000 106.7672		10,677	10,000	10,229	10,194		(7)		(7)		10,187		(187)	(187)	1,144	01/15/2033
92564R-AB-1	VICI PROPERTIES LP	12/30/2025	JP MORGAN SECURITIES LLC		119,978	120,000	129,450	122,699		(850)		(850)		121,849		(1,871)	(1,871)	6,013	12/01/2029
962166-CA-0	WEYERHAEUSER COMPANY	12/05/2025	SUSQUEHANNA FINANCIAL GROUP		91,302	100,000	89,219	91,381		838		838		92,219		(917)	(917)	4,209	03/09/2033
Q2308*-AA-5	CHARTER HALL RETAIL MANAGEMENT LTD	08/06/2025	STONECASTLE SECURITIES LLC		485,795	500,000	509,320	503,470		(840)		(840)		502,630		(16,835)	(16,835)	19,180	07/22/2027
Q2308*-AB-3	CHARTER HALL RETAIL MANAGEMENT LTD	08/06/2025	STONECASTLE SECURITIES LLC		494,550	500,000	516,685	503,941		(1,827)		(1,827)		502,114		(7,564)	(7,564)	14,570	05/12/2026
Q2312*-AA-9	CHARTER HALL GROUP	07/24/2025	VARIOUS		486,270	500,000	500,000	500,000						500,000		(13,730)	(13,730)	23,242	08/24/2028
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					2,287,137	2,330,000	2,323,355	2,321,884		(272)		(272)		2,321,612		(35,152)	(35,152)	88,341	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					46,187,159	46,984,583	45,980,598	45,481,331		39,789		39,789		46,338,054		(169,890)	(169,890)	1,968,926	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX
0509999997. Total - issuer credit obligations - Part 4					46,187,159	46,984,583	45,980,598	45,481,331		39,789		39,789		46,338,054		(169,890)	(169,890)	1,968,926	XXX
0509999998. Total - issuer credit obligations - Part 5					2,333,597	2,752,000	2,325,750			6,318		6,318		2,332,067		1,530	1,530	55,800	XXX
0509999999. Total - issuer credit obligations					48,520,756	49,736,583	48,306,348	45,481,331		46,107		46,107		48,670,121		(168,360)	(168,360)	2,024,726	XXX
00250D-AC-2	ADMT 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		16,457	16,457	16,457							16,457				471	03/25/2070
00250D-AE-8	ADMT 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		8,229	8,229	8,228							8,229				253	03/25/2070
12565V-AA-1	CIM TRUST CIM_21-J3	12/01/2025	MBS PAYDOWN 100.0000		11,553	11,553	11,701	11,556		(3)		(3)		11,553				171	06/26/2051
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	12/01/2025	MBS PAYDOWN 100.0000		18,646	18,646	18,643			2		2		18,646				591	11/26/2055
33852E-AB-5	FLAGSTAR MORTGAGE TRUST FSMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		48,001	48,001	48,856	48,026		(24)		(24)		48,001				623	04/25/2051

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
33852F-AA-4	FLAGSTAR MORTGAGE TRUST FSMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		9,072	9,072	9,197	9,076		(4)		(4)		9,072				124	06/26/2051
36262L-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	12/01/2025	MBS PAYDOWN 100.0000		22,228	22,228	22,492	22,236		(8)		(8)		22,228				323	11/27/2051
36264P-AB-5	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	12/01/2025	MBS PAYDOWN 100.0000		57,784	57,784	58,849	57,821		(38)		(38)		57,784				827	09/25/2051
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	12/01/2025	MBS PAYDOWN 100.0000		221,424	221,424	221,421			55		55		221,424				4,723	02/25/2070
43761J-AA-5	HOMES_23-NQM1	12/01/2025	MBS PAYDOWN 100.0000		12,980	12,980	12,958	12,980						12,980				460	01/25/2068
46652V-AC-9	JP MORGAN MORTGAGE TRUST JPMMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		18,786	18,786	19,077	18,796		(10)		(10)		18,786				264	08/25/2051
46653P-AC-1	JP MORGAN MORTGAGE TRUST JPMMT_2021-6	12/01/2025	MBS PAYDOWN 100.0000		47,746	47,746	48,560	47,771		(24)		(24)		47,746				636	10/25/2051
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	12/01/2025	MBS PAYDOWN 100.0000		20,484	20,484	20,571			(9)		(9)		20,484				698	06/25/2055
46659Q-AE-9	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM3	12/01/2025	MBS PAYDOWN 100.0000		206,305	206,305	206,304			1		1		206,305				3,465	11/25/2065
55287M-AC-3	MFRA 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		403,407	403,407	403,404			3		3		403,407				9,260	05/27/2070
61772A-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		29,103	29,103	29,476	29,118		(15)		(15)		29,103				386	03/27/2051
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		11,556	11,556	11,715	11,560		(4)		(4)		11,556				163	05/25/2051
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	12/01/2025	MBS PAYDOWN 100.0000		14,514	14,514	14,513			2		2		14,514				309	05/26/2065
67120Y-AC-3	NYMT 2025-INV1	12/01/2025	MBS PAYDOWN 100.0000		3,604	3,604	3,604							3,604				84	04/26/2060
69382N-AB-8	PRPM LLC PRPM_25-NQM3	12/01/2025	MBS PAYDOWN 100.0000		193,220	193,220	193,218			2		2		193,220				3,491	05/27/2070
74936R-AA-2	RCKT MORTGAGE TRUST RCKT_21-2	12/01/2025	MBS PAYDOWN 100.0000		16,671	16,671	16,861	16,676		(5)		(5)		16,671				226	06/26/2051
81748V-AA-6	SEQUOIA MORTGAGE TRUST SEMT_21-3	12/01/2025	MBS PAYDOWN 100.0000		25,060	25,060	25,491	25,073		(13)		(13)		25,060				395	05/25/2051
81748W-AA-4	SEQUOIA MORTGAGE TRUST SEMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		58,024	58,024	59,057	58,059		(35)		(35)		58,024				838	06/26/2051
81748X-AA-2	SEQUOIA MORTGAGE TRUST SEMT_21-5	12/01/2025	MBS PAYDOWN 100.0000		13,694	13,694	13,835	13,698		(4)		(4)		13,694				195	07/25/2051
81749N-AB-1	SEMT 2024-8	12/01/2025	MBS PAYDOWN 100.0000		92,817	92,817	92,005	92,666		151		151		92,817				3,136	09/25/2054
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,581,365	1,581,365	1,586,493	475,112		20		20		1,581,365				32,112	XXX
00218E-AA-5	A10 SINGLE ASSET COMMERCIAL MORTGAGE SAC	09/15/2025	MBS PAYDOWN 100.0000		7,306	7,306	7,306	7,306						7,306				423	04/16/2040
05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		6,887	6,887	6,999	6,895		(8)		(8)		6,887				140	07/15/2054
05609R-AJ-3	BX TRUST BX_2021-BXMF	10/15/2025	MBS PAYDOWN 100.0000		302,941	302,941	299,893	302,149		792		792		302,941				14,381	10/15/2038
05609R-AL-8	BX TRUST BX_2021-BXMF	10/15/2025	MBS PAYDOWN 100.0000		110,160	110,160	109,271	109,850		310		310		110,160				5,824	10/15/2038
05612K-AA-2	BX COMMERCIAL MORTGAGE TRUST BX_24-BRVE	09/15/2025	MBS PAYDOWN 100.0000		2,180	2,180	2,175	2,173		7		7		2,180				88	04/15/2041
096817-AA-9	BOCA COMMERCIAL MORTGAGE TRUST BOCA_24-B	12/15/2025	MBS PAYDOWN 100.0000		40,000	40,000	39,900	39,918		82		82		40,000				2,508	08/15/2041
096817-AG-6	BOCA COMMERCIAL MORTGAGE TRUST BOCA_24-B	12/15/2025	MBS PAYDOWN 100.0000		20,000	20,000	19,950	19,961		39		39		20,000				1,602	08/15/2041
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		2,552	2,552	2,546	2,544		8		8		2,552				73	08/15/2041
12433C-AC-9	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		1,276	1,276	1,273	1,272		4		4		1,276				39	08/15/2041
12433C-AE-5	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		638	638	636	636		2		2		638				21	08/15/2041
12433C-AG-0	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		1,276	1,276	1,273	1,271		5		5		1,276				45	08/15/2041
12516W-AA-9	CENTURITY 2023 CITY TRUST CENT_23-CITY	07/15/2025	MBS PAYDOWN 100.0000		50,000	50,000	50,000	50,000						50,000				2,046	09/15/2038
12516W-AC-5	CENTURITY 2023 CITY TRUST CENT_23-CITY	07/15/2025	MBS PAYDOWN 100.0000		40,000	40,000	40,000	40,000						40,000				1,762	09/15/2038
12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33	12/01/2025	MBS PAYDOWN 100.0000		12,826	12,826	13,210	12,841		(15)		(15)		12,826				213	10/13/2043
50177B-AG-2	LBA 2024-BOLT	12/15/2025	MBS PAYDOWN 100.0000		10,000	10,000	9,975	9,980		20		20		10,000				614	06/15/2039
50177B-AJ-6	LBA 2024-BOLT	12/15/2025	MBS PAYDOWN 100.0000		10,000	10,000	9,975	9,980		20		20		10,000				634	06/15/2039
67021H-AA-4	NRTH 2024-PARK	10/15/2025	MBS PAYDOWN 100.0000		50,000	50,000	50,041	50,021		(21)		(21)		50,000				2,515	03/15/2039
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					668,042	668,042	664,423	666,797		1,245		1,245		668,042				32,928	XXX
00141Y-AA-3	AIG CLO AIGIM_21-1	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		500,000	500,000	500,000	500,000						500,000				9,463	04/24/2034
00263*-AB-8	ASIF FUNDING I LLC ASIF_24-1	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		369,004	369,004	369,004	161,063						369,004				10,199	08/01/2030
03665J-AJ-7	ANTARES CLO ANTR_17-1A	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,000	250,000						250,000				3,863	04/20/2033
05875A-AA-6	BALLYROCK CLO LTD BALLY_23-24A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		265,000	265,000	265,000	265,000						265,000				12,234	07/15/2036
05875A-AC-2	BALLYROCK CLO LTD BALLY_23-24A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		378,000	378,000	378,000	378,000						378,000				19,512	07/15/2036
05875A-AE-8	BALLYROCK CLO LTD BALLY_23-24A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		285,000	285,000	285,000	285,000						285,000				16,096	07/15/2036
08182F-AN-9	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		419,000	419,000	409,782	413,645		1,279		1,279		414,924		4,076	4,076	21,091	07/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
12511G-AA-9	CBAM CLO MANAGEMENT CBAM_21-14A	09/26/2025	SECURITY CALLED AT 100.00000000 100.0000		340,000	340,000	340,000	340,000						340,000				18,440	04/20/2034
29247B-AA-5	EMPWR 2023-2A	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,720,000	1,720,000	1,720,000	1,720,000						1,720,000				97,997	07/15/2036
29247B-AG-2	EMPWR 2023-2A	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		430,000	430,000	430,000	430,000						430,000				26,542	07/15/2036
33833V-AA-3	522 FUNDING CLO LTD MORGN_21-7A	03/11/2025	SECURITY CALLED AT 100.00000000 100.0000		400,000	400,000	400,000	400,000						400,000				9,026	04/23/2034
38178H-AA-6	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		71,499	71,499	71,499	71,499						71,499				1,180	04/20/2029
38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		72,518	72,518	72,518	72,518						72,518				1,092	10/19/2029
38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		36,259	36,259	36,259	36,259						36,259				741	10/19/2029
38179E-AC-8	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	01/01/2025	PRIOR YEAR INCOME															92	07/22/2030
40437W-AQ-1	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_14A-1	02/20/2025	SECURITY CALLED AT 100.00000000 100.0000		300,000	300,000	300,000	300,000						300,000				5,744	01/25/2034
46147K-AA-0	INVESCO CLO LTD INVCO_23-2	05/08/2025	SECURITY CALLED AT 100.00000000 100.0000		265,000	265,000	263,675	264,758		79		79		264,837		163	163	9,142	04/21/2036
46604R-AA-1	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		269,000	269,000	269,000	269,000						269,000				15,753	07/18/2035
610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	10/22/2025	MBS PAYDOWN 100.0000		70,243	70,243	70,243	70,243						70,243				1,205	04/22/2031
617934-AC-8	MORGAN STANLEY EATON VANCE CLE MSEV_23-1	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,000	250,000						250,000				11,460	07/21/2036
617934-AE-4	MORGAN STANLEY EATON VANCE CLE MSEV_23-1	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		289,000	289,000	289,000	289,000						289,000				13,840	07/21/2036
62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	12/25/2025	MBS PAYDOWN 100.0000		13,228	13,228	13,226			23		23		13,228				269	09/26/2050
67571L-AA-9	OCTAGON 67 OCT67_23-1A	05/20/2025	SECURITY CALLED AT 100.00000000 100.0000		291,000	291,000	289,836	291,000						291,000				10,451	04/25/2036
75009A-AJ-9	RAD CLO LTD RAD_23-18	06/04/2025	SECURITY CALLED AT 100.00000000 100.0000		252,000	252,000	252,000	252,000						252,000				10,365	04/15/2036
817941-AA-5	NWML 2023-2A	10/06/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,000	250,000						250,000				15,415	10/15/2036
883310-AL-8	THAYER PARK CLO LTD THAYR_17-1A	11/21/2025	SECURITY CALLED AT 100.00000000 100.0000		300,000	300,000	300,000	300,000						300,000				18,609	04/20/2034
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					8,085,751	8,085,751	8,074,042	7,858,985		1,381		1,381		8,081,512		4,239	4,239	359,821	XXX
00834J-AE-0	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		100,000	100,000	99,132	99,941		59		59		100,000				551	01/18/2028
05377R-GY-4	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	06/03/2025	MUFG SECURITIES AMERICA INC		102,047	100,000	99,957	99,975		4		4		99,979		2,067	2,067	2,501	06/20/2029
05603K-AE-5	BAYVIEW BVABS_23-CAR1	12/25/2025	MBS PAYDOWN 100.0000		4,132	4,132	4,111	4,114		19		19		4,132				114	10/27/2031
05603L-AE-3	BAYVIEW BVABS_23-CAR2	12/25/2025	MBS PAYDOWN 100.0000		14,003	14,003	13,931	13,938		65		65		14,003				447	10/27/2031
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	12/25/2025	MBS PAYDOWN 100.0000		10,861	10,861	10,859	10,823		38		38		10,861				268	05/25/2055
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A	12/25/2025	MBS PAYDOWN 100.0000		7,751	7,751	7,749	7,743		8		8		7,751				66	07/25/2051
19425D-AA-6	CASL 2024-1	12/25/2025	MBS PAYDOWN 100.0000		40,283	40,283	40,483	40,288		(5)		(5)		40,283				1,304	04/27/2054
19425D-AB-4	CASL 2024-1	12/25/2025	MBS PAYDOWN 100.0000		20,628	20,628	20,731	20,640		(12)		(12)		20,628				633	04/27/2054
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	12/25/2025	MBS PAYDOWN 100.0000		13,819	13,819	13,815	13,808		11		11		13,819				84	03/25/2052
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	12/25/2025	MBS PAYDOWN 100.0000		15,657	15,657	15,640	15,638		19		19		15,657				140	11/27/2045
34964M-AA-2	FORTI_21-1-A	12/20/2025	MBS PAYDOWN 100.0000		22,346	22,346	22,344	22,325		20		20		22,346				314	03/20/2057
35042A-AA-1	FFIN 2023-1A	12/15/2025	MBS PAYDOWN 100.0000		18,627	18,627	18,505	18,577		50		50		18,627				559	12/15/2043
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		54,940	54,940	54,939	54,821		119		119		54,940				1,426	10/22/2046
382371-AA-0	GOOD_21-3CS	12/20/2025	MBS PAYDOWN 100.0000		13,315	13,315	13,309	13,301		15		15		13,315				146	05/20/2048
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		22,672	22,672	22,669	22,645		27		27		22,672				275	10/20/2048
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		4,455	4,455	4,452	4,449		6		6		4,455				67	10/20/2048
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	12/20/2025	MBS PAYDOWN 100.0000		12,277	12,277	12,276	12,263		14		14		12,277				148	03/20/2048
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	12/20/2025	MBS PAYDOWN 100.0000		13,253	13,253	12,924	12,924						12,924		329	329	106	12/20/2046
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	12/20/2025	MBS PAYDOWN 100.0000		6,626	6,626	6,585	6,617		10		10		6,626				72	12/20/2046
62848P-AA-8	MVW OWNER TRUST MVWOT_23-1	06/10/2025	VARIOUS		55,897	55,836	55,834	55,945		23		23		55,968		(71)	(71)	1,201	10/22/2040
69410T-AA-3	PACEWELL 8 TRUST CPACE_23-1	12/10/2025	MBS PAYDOWN 100.0000		24,389	24,389	23,340	24,350		39		39		24,389				1,003	02/10/2062
75975B-AA-6	RENEW FINANCIAL RENEW_21-1	12/20/2025	MBS PAYDOWN 100.0000		19,482	19,482	19,479	19,461		21		21		19,482				225	11/20/2056

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-	12/15/2025	MBS PAYDOWN 100.0000		8,573	8,573	8,572	8,569		4		4		8,573				48	01/15/2053
78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		99,387	99,387	99,374	99,198		189		189		99,387				2,516	10/16/2056
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		99,387	99,387	99,387	99,387						99,387				2,993	10/16/2056
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		16,997	16,997	16,991	16,959		38		38		16,997				872	10/16/2056
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	12/20/2025	VARIOUS		260,801	260,801	258,519	202,189		553		553		260,218		583	583	6,882	10/20/2050
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	12/20/2025	VARIOUS		35,190	35,190	34,023	27,050		118		118		34,854		336	336	1,013	10/20/2050
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	12/20/2025	VARIOUS		31,265	31,265	27,441	23,130		217		217		30,018		1,247	1,247	975	10/20/2050
86744X-AA-5	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A	09/30/2025	MBS PAYDOWN 100.0000		98,816	98,816	95,309	98,347		469		469		98,816				2,818	04/30/2057
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	12/20/2025	MBS PAYDOWN 100.0000		5,046	5,046	5,044	5,040		5		5		5,046				53	10/20/2048
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	12/20/2025	MBS PAYDOWN 100.0000		5,046	5,046	5,044	5,040		6		6		5,046				61	10/20/2048
86745Y-AA-2	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	12/20/2025	MBS PAYDOWN 100.0000		6,693	6,693	6,409	6,646		46		46		6,693				184	08/22/2050
86745Y-AB-0	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	12/20/2025	MBS PAYDOWN 100.0000		4,680	4,680	4,368	4,636		44		44		4,680				136	08/22/2050
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	12/20/2025	MBS PAYDOWN 100.0000		4,481	4,481	4,366	4,456		25		25		4,481				123	05/20/2050
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	12/20/2025	MBS PAYDOWN 100.0000		4,481	4,481	4,243	4,442		38		38		4,481				130	05/20/2050
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A	12/20/2025	MBS PAYDOWN 100.0000		8,591	8,591	8,591	8,583		8		8		8,591				81	02/20/2048
86805V-AA-5	STRONG 2025-A	12/20/2025	MBS PAYDOWN 100.0000		16,024	16,024	16,024			51		51		16,024				180	06/21/2055
86805V-AB-3	STRONG 2025-A	12/20/2025	MBS PAYDOWN 100.0000		10,099	10,099	9,889			44		44		10,099				157	06/21/2055
C8178*-AA-4	PROJECT SANTIAGO 2024-1 FUNDED	12/22/2025	VARIOUS		95,849	95,849	95,780	95,780						95,780		69	69	5,688	09/07/2027
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,408,866	1,406,758	1,392,438	1,304,038		2,405		2,405		1,404,305		4,560	4,560	36,560	XXX
55026N-AA-1	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	10/30/2025	MBS PAYDOWN 100.0000		4,832	4,832	4,830	4,817		14		14		4,832				181	01/30/2065
55026N-AB-9	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	10/30/2025	MBS PAYDOWN 100.0000		1,630	1,630	1,582	1,621		9		9		1,630				90	01/30/2065
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	12/20/2025	MBS PAYDOWN 100.0000		6,787	6,787	6,558			31		31		6,787				113	04/22/2052
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1	12/15/2025	MBS PAYDOWN 100.0000		32,535	32,535	32,535	32,507		29		29		32,535				256	02/28/2033
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1	12/15/2025	MBS PAYDOWN 100.0000		30,827	30,827	30,827	30,795		32		32		30,827				278	02/28/2033
78517Q-AA-2	PALMET 2025-1A	10/30/2025	MBS PAYDOWN 100.0000		28,135	28,135	27,806			18		18		28,135				590	11/01/2060
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	10/30/2025	MBS PAYDOWN 100.0000		2,292	2,292	2,187			12		12		2,292				64	01/30/2060
86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1	09/30/2025	MBS PAYDOWN 100.0000		23,188	23,188	23,178	23,163		25		25		23,188				335	04/28/2056
86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1	09/30/2025	MBS PAYDOWN 100.0000		6,013	6,013	5,712	5,973		40		40		6,013				182	04/30/2058
86771B-AB-7	SUNRN 2024-2A	10/30/2025	MBS PAYDOWN 100.0000		9,256	9,256	9,089	9,220		36		36		9,256				385	07/30/2059
86772Y-AA-8	SUNRUN DEMETER ISSUER LLC SUNRN_23-1	10/30/2025	MBS PAYDOWN 100.0000		2,726	2,726	2,674	2,713		13		13		2,726				98	01/30/2059
86773H-AA-4	SUNRN 2025-3A	10/30/2025	MBS PAYDOWN 100.0000		6,952	6,952	6,948			34		34		6,952				44	01/31/2061
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A	07/30/2025	MBS PAYDOWN 100.0000		23,221	23,221	22,402	23,124		98		98		23,221				413	01/30/2052
867976-AA-0	STRONG 2025-1	12/28/2025	MBS PAYDOWN 100.0000		7,432	7,432	7,403			29		29		7,432				52	12/28/2055
867976-AB-8	STRONG 2025-1	12/28/2025	MBS PAYDOWN 100.0000		10,162	10,162	10,008			41		41		10,162				71	12/28/2055
87252X-AA-7	TIPS_25-1	12/25/2025	MBS PAYDOWN 100.0000		374	374	374			2		2		374				4	10/25/2055
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					196,362	196,362	194,113	133,933		463		463		196,362				3,156	XXX
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	11/07/2025	SECURITY CALLED AT 100.00000000 100.0000		111,429	111,429	111,429							111,429				1,972	01/19/2029
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A	11/20/2025	MBS PAYDOWN 100.0000		9,750	9,750	9,750	9,750						9,750				152	11/20/2051
233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A	11/20/2025	MBS PAYDOWN 100.0000		13,640	13,640	13,640	13,640						13,640				238	11/20/2051
302704-AA-9	FLYWH_24-1-A	12/25/2025	MBS PAYDOWN 100.0000		30,561	30,561	30,561	30,561						30,561				1,310	08/25/2044
302704-AB-7	FLYWH_24-1-B	12/25/2025	MBS PAYDOWN 100.0000		11,624	11,624	11,624	11,624						11,624				529	08/25/2044
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	12/16/2025	SECURITY CALLED AT 100.00000000 100.0000		4,286	4,286	4,286							4,286					11/22/2032
74166Y-AE-0	PROSE_25-1A-A2	10/30/2025	MBS PAYDOWN 100.0000		100	100	100							100				3	07/30/2055
95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A	12/15/2025	MBS PAYDOWN 100.0000		3,389	3,389	3,389	3,389						3,389				65	06/15/2051
98920M-AA-0	ZAXBY_21-1A	10/30/2025	MBS PAYDOWN 100.0000		4,625	4,625	4,625	4,625						4,625				94	07/31/2051
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					189,404	189,404	189,404	73,589						189,404				4,363	XXX
00110X-AA-2	AFN AFN_21-1	05/20/2025	MBS PAYDOWN 100.0000		7,445	7,445	7,442	7,436		9		9		7,445				67	05/20/2051
07359B-AA-5	BEACN_2021-1-A	12/20/2025	MBS PAYDOWN 100.0000		41,400	41,400	41,382	41,352		48		48		41,400				505	10/22/2046
12565K-AA-5	CLI FUNDING LLC CLIF_21-1A	12/18/2025	VARIOUS		68,143	68,143	68,142	68,091		52		52		68,143				595	02/18/2046
12571W-AG-8	CLI FUNDING LLC CLIF_25-1	12/20/2025	MBS PAYDOWN 100.0000		5,042	5,042	5,007			15		15		5,042				81	06/21/2050
14576A-AC-6	CARS MTI1 LP CARM_20-1	12/15/2025	MBS PAYDOWN 100.0000		1,700	1,700	1,384	1,662		38		38		1,700				29	12/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
25532G-AB-4	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24	12/15/2025	MBS PAYDOWN 100.0000		24,086	24,086	21,858	23,917		170		170		24,086				290	02/15/2029
33938M-AA-7	FLEXENTIAL ISSUER LLC FLX_21-1	11/12/2025	MBS PAYDOWN 100.0000		15,417	15,417	13,469	14,808		609		609		15,417				418	11/27/2051
36166V-AE-5	GCI FUNDING I LLC GCI_21-1	12/18/2025	MBS PAYDOWN 100.0000		17,898	17,898	17,893	17,878		20		20		17,898				231	06/18/2046
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A	12/17/2025	MBS PAYDOWN 100.0000		79,177	79,177	78,076	79,020		157		157		79,177				809	04/17/2041
59170D-AA-9	METRONET INFRASTRUCTURE ISSUER LLC MNET_	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		67,000	67,000	66,995	67,000						67,000				4,719	04/21/2053
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER LLC MNET_	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		64,083	64,083	62,153	62,566		126		126		62,692		1,391	1,391	3,801	10/21/2052
67190A-AA-4	OAKIG_21-1A-A1	12/20/2025	MBS PAYDOWN 100.0000		13,381	13,381	13,379	13,371		10		10		13,381				150	01/20/2051
74333V-AA-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR3	12/01/2025	MBS PAYDOWN 100.0000		1,372	1,372	1,372	1,372						1,372				15	05/19/2038
78449A-AA-0	SLAM LTD SLAM_21-1	12/15/2025	MBS PAYDOWN 100.0000		22,962	22,962	22,961	22,941		21		21		22,962				307	06/15/2046
86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A	12/20/2025	MBS PAYDOWN 100.0000		650	650	650	649		1		1		650				8	06/20/2051
86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A	12/20/2025	MBS PAYDOWN 100.0000		500	500	500	499		1		1		500				8	06/20/2051
86212X-AF-7	STORE MASTER FUNDING LLC STR_23-1	12/20/2025	MBS PAYDOWN 100.0000		500	500	500	498		2		2		500				17	06/20/2053
86613X-AG-0	SUMMIT ISSUER LLC FIBER_23-1	11/20/2025	VARIOUS		28,000	28,000	27,442	27,630		370		370		28,000				1,723	02/20/2053
87267C-AA-6	TRP_21-1	12/17/2025	MBS PAYDOWN 100.0000		9,445	9,445	9,443	9,437		9		9		9,445				107	06/19/2051
88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		31,600	31,600	31,590	31,572		28		28		31,600				288	02/20/2046
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		32,000	32,000	32,006	31,963		37		37		32,000				387	04/20/2046
88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL	11/20/2025	MBS PAYDOWN 100.0000		40,040	40,040	34,251	39,665		375		375		40,040				388	08/20/2046
89617F-AA-2	TCN 2025-SFR2	12/01/2025	MBS PAYDOWN 100.0000		131	131	131							131				2	08/17/2044
89617F-AB-0	TCN 2025-SFR2	12/01/2025	MBS PAYDOWN 100.0000		52	52	52							52				1	08/17/2044
89617F-AC-8	TCN 2025-SFR2	12/01/2025	MBS PAYDOWN 100.0000		52	52	52							52				1	08/17/2044
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A	12/19/2025	MBS PAYDOWN 100.0000		7,909	7,909	7,909	7,900		9		9		7,909				100	07/19/2051
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1	12/20/2025	MBS PAYDOWN 100.0000		43,350	43,350	43,268	43,303		47		47		43,350				437	03/20/2046
89683L-AA-8	TRP_21-2-A	12/17/2025	MBS PAYDOWN 100.0000		18,679	18,679	18,672	18,662		18		18		18,679				213	06/20/2051
90352W-AD-6	USQ RAIL I LLC STEAM_21-1	12/28/2025	VARIOUS		3,314	3,314	3,314	3,310		4		4		3,314				41	02/28/2051
97064G-AA-1	WESTF_21-A-A	12/15/2025	MBS PAYDOWN 100.0000		14,156	14,156	14,155	14,139		17		17		14,156				246	05/15/2046
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					659,484	659,484	645,448	650,641		2,193		2,193		658,093		1,391	1,391	15,984	XXX
1889999999. Total - asset-backed securities (unaffiliated)					12,789,274	12,787,166	12,746,361	11,163,095		7,707		7,707		12,779,083		10,190	10,190	484,924	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX
1909999997. Total - asset-backed securities - Part 4					12,789,274	12,787,166	12,746,361	11,163,095		7,707		7,707		12,779,083		10,190	10,190	484,924	XXX
1909999998. Total - asset-backed securities - Part 5					200,461	200,000	199,997			3		3		200,000		461	461	3,067	XXX
1909999999. Total - asset-backed securities					12,989,735	12,987,166	12,946,358	11,163,095		7,710		7,710		12,979,083		10,651	10,651	487,991	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					61,510,491	62,723,749	61,252,706	56,644,426		53,817		53,817		61,649,204		(157,709)	(157,709)	2,512,717	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX
4509999998. Total - preferred stocks - Part 5						XXX													XXX
4509999999. Total - preferred stocks						XXX													XXX
5989999997. Total - common stocks - Part 4						XXX													XXX
5989999998. Total - common stocks - Part 5						XXX													XXX
5989999999. Total - common stocks						XXX													XXX
5999999999. Total - preferred and common stocks						XXX													XXX
6009999999 - Totals					61,510,491	XXX	61,252,706	56,644,426		53,817		53,817		61,649,204		(157,709)	(157,709)	2,512,717	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26884L-AY-5	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	10,000	10,221	10,191	10,191		(30)		(30)						
31428X-CW-4	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	2,280,000	1,876,556	1,882,232	1,882,232		5,676		5,676					46,170	
42703N-AA-9	HERC HOLDINGS ESCROW INC	05/15/2025	JP MORGAN SECURITIES LLC	06/17/2025	EXCHANGE TRANSACTIONS	10,000	10,000	10,000	10,000										
42703N-AB-7	HERC HOLDINGS ESCROW INC	05/16/2025	JP MORGAN SECURITIES LLC	06/17/2025	EXCHANGE TRANSACTIONS	20,000	20,175	20,174	20,174		(1)		(1)						
681919-BK-1	OMNICOM GROUP INC	12/02/2025	EXCHANGE TRANSACTIONS	12/30/2025	JP MORGAN SECURITIES LLC	200,000	179,694	179,834	179,973		280		280			(139)	(139)	1,600	
94106L-CA-5	WASTE MANAGEMENT INC	06/25/2025	144A SECURITY EXCHANGE TRANSACTION	12/05/2025	MARKETAXESS CORP	230,000	227,094	229,128	227,487		393		393			1,641	1,641	7,996	
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						2,750,000	2,323,740	2,331,559	2,330,057		6,318		6,318			1,502	1,502	55,766	
82453A-AB-3	SHIFT4 PAYMENTS LLC / SHIFT4 PAYME 144A	05/08/2025	GOLDMAN SACHS & CO	05/12/2025	CITIGROUP GLOBAL MARKETS INC.	2,000	2,010	2,038	2,010							28	28	34	34
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)						2,000	2,010	2,038	2,010							28	28	34	34
0489999999. Total - issuer credit obligations (unaffiliated)						2,752,000	2,325,750	2,333,597	2,332,067		6,318		6,318			1,530	1,530	55,800	34
0499999999. Total - issuer credit obligations (affiliated)																			
0509999998. Total - issuer credit obligations						2,752,000	2,325,750	2,333,597	2,332,067		6,318		6,318			1,530	1,530	55,800	34
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.	06/11/2025	VARIOUS	200,000	199,997	200,461	200,000		3		3			461	461	3,067	921
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)						200,000	199,997	200,461	200,000		3		3			461	461	3,067	921
1889999999. Total - asset-backed securities (unaffiliated)						200,000	199,997	200,461	200,000		3		3			461	461	3,067	921
1899999999. Total - asset-backed securities (affiliated)																			
1909999998. Total - asset-backed securities						200,000	199,997	200,461	200,000		3		3			461	461	3,067	921
2009999999. Total - issuer credit obligations and asset-backed securities						2,952,000	2,525,747	2,534,058	2,532,067		6,321		6,321			1,991	1,991	58,867	955
4509999998. Total - preferred stocks																			
5989999998. Total - common stocks																			
5999999999. Total - preferred and common stocks																			
6009999999 - Totals							2,525,747	2,534,058	2,532,067		6,321		6,321			1,991	1,991	58,867	955

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA, NA	CHICAGO, IL					70,329	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY					39,680	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY					23,288	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					(542,374)	XXX
BANK OF AMERICA, NA	CHICAGO, IL					(210,669)	XXX
BANK OF AMERICA, NA	CHICAGO, IL					6,267	XXX
BANK OF AMERICA, NA	CHICAGO, IL					(1,819)	XXX
BANK OF AMERICA, NA	CHICAGO, IL					(3,235,439)	XXX
BANK OF AMERICA, NA	CHICAGO, IL					(4,350,562)	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY					(65,692)	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					(11,925,339)	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					113,612	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					4,633,173	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					93,517	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					30,280	XXX
WELLS FARGO	LOS ANGELES, CA					467,323	XXX
WELLS FARGO	LOS ANGELES, CA					22,057	XXX
WELLS FARGO	LOS ANGELES, CA					31,850	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - open depositories		XXX	XXX			(14,800,516)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - suspended depositories		XXX	XXX				XXX
0399999. Total cash on deposit		XXX	XXX			(14,800,516)	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX		XXX
0599999 Total - cash		XXX	XXX			(14,800,516)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	3,634,831	4. April	15,245,908	7. July	(5,508,743)	10. October	(7,704,889)
2. February	9,041,697	5. May	(9,905,846)	8. August	(7,882,510)	11. November	(7,029,380)
3. March	10,365,531	6. June	(9,427,263)	9. September	(8,635,798)	12. December	(14,800,516)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted 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)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
48120D-67-0	JPMORGAN US GOVT MM-CP		12/31/2025	0.000		18,377,012		75,077
8309999999. Subtotal - all other money market mutual funds						18,377,012		75,077
8589999999. Total cash equivalents (unaffiliated)						18,377,012		75,077
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						18,377,012		75,077

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY	ICO	FOR ALL POLICYHOLDERS	702,421	614,975		
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate alien and other OT	XXX	XXX				
59. Subtotal	XXX	XXX	702,421	614,975		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 63
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 - Section 1 ..... E10
Schedule D - Part 1 - Section 2 ..... E11
Schedule D - Part 1A SI06
Schedule D - Part 2 - Section 1 ..... E12
Schedule D - Part 2 - Section 2 ..... E13
Schedule D - Part 3 ..... E14
Schedule D - Part 4 ..... E15
Schedule D - Part 5 ..... E16
Schedule D - Part 6 - Section 1 ..... E17
Schedule D - Part 6 - Section 2 ..... E18
Schedule D - Summary By Country SI05
Schedule D - Verification Between Years SI04
Schedule DA - Part 1 ..... E18
Schedule DA - Verification Between Years SI16

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E19
Schedule DB - Part A - Section 2 ..... E20
Schedule DB - Part A - Verification Between Years SI17
Schedule DB - Part B - Section 1 ..... E21
Schedule DB - Part B - Section 2 ..... E22
Schedule DB - Part B - Verification Between Years SI17
Schedule DB - Part C - Section 1 ..... SI18
Schedule DB - Part C - Section 2 ..... SI19
Schedule DB - Part D - Section 1 ..... E23
Schedule DB - Part D - Section 2 ..... E24
Schedule DB - Part E E25
Schedule DB - Verification SI20
Schedule DL - Part 1 ..... E26
Schedule DL - Part 2 ..... E27
Schedule E - Part 1 - Cash E28
Schedule E - Part 2 - Cash Equivalents E29
Schedule E - Part 2 - Verification Between Years SI21
Schedule E - Part 3 - Special Deposits E30
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule S - Part 8 50
Schedule T - Part 2 Interstate Compact 57
Schedule T - Premiums and Annuity Considerations 56
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 58
Schedule Y - Part 1A - Detail of Insurance Holding Company System 59
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 60
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 61
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 62