QUARTERLY STATEMENT

OF THE

LIFE INSURANCE COMPANY OF NORTH AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2026

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

2026

6549820262010010103

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Life Insurance Company of North America

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC Company Code 65498 Employer's ID No. 23-1503749

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

INCORPORATED/ORGANIZED SEPTEMBER 21, 1956	COMMENCED BUSINESS SEPTEMBER 5, 1957
Statutory Home Office	1615 SW Main St., Ankeny, IA 50023
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
Other Mailing Address	Two Liberty Place, 1601 Chestnut Street, TL14A, Philadelphia, PA, US 19192-2362
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	Angela Chen Bagtas..... 212-576-8188
Statutory Statement Contact E-Mail Address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	212-576-7811

EXECUTIVE OFFICERS

SCOTT LLOYD BERLIN
President

ANGELA CHEN BAGTAS #
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 New York }
County of New York } SS

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

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
10th day of November 2026

ROXANNE PERSAUD
Notary Public, State of New York
No. 01PE6366749
Qualified in New York County
Commission Expires April 12, 2030

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.

6549820262010010103

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Life Insurance Company of North America

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC Company Code 65498 Employer's ID No. 23-1503749

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

INCORPORATED/ORGANIZED SEPTEMBER 21, 1956 COMMENCED BUSINESS SEPTEMBER 5, 1957

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Statutory Statement Contact E-Mail Address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	212-576-7811

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State of New York }
County of New York } SS

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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
27 day of ~~November~~ October 2026

Commonwealth of Pennsylvania - Notary Seal
Jaylin Johnson, Notary Public
Philadelphia County
My commission expires November 4, 2028
Commission number 1454341
Member, Pennsylvania Association of Notaries

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 Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	6,719,538,128		6,719,538,128	6,459,718,381
2.	Stocks:				
	2.1 Preferred stocks	2,997,880		2,997,880	3,047,447
	2.2 Common stocks	58,243,894		58,243,894	52,206,533
3.	Mortgage loans on real estate:				
	3.1 First liens	1,365,786,947		1,365,786,947	1,436,182,265
	3.2 Other than first liens	5,269,012		5,269,012	9,852,340
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	16,084,631		16,084,631	15,172,426
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (71,890,335)), cash equivalents ($ 124,337,810) and short-term investments ($ 144,468,203)	196,915,678		196,915,678	246,841,710
6.	Contract loans (including $ ..... premium notes)	241,266		241,266	252,347
7.	Derivatives				913,066
8.	Other invested assets	371,113,451		371,113,451	332,154,855
9.	Receivables for securities	16,739,727		16,739,727	616,520
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	1,824,627		1,824,627	1,054,204
12.	Subtotals, cash and invested assets (Lines 1 to 11)	8,754,755,241		8,754,755,241	8,558,012,094
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	71,753,493	199,758	71,553,735	66,179,839
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	289,346,013	39,171,792	250,174,221	218,222,593
	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	348,067,946		348,067,946	316,077,156
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	3,006,580		3,006,580	2,752,090
17.	Amounts receivable relating to uninsured plans	10,684,748	3,322,456	7,362,292	6,717,330
18.1	Current federal and foreign income tax recoverable and interest thereon	1,049		1,049	1,050
18.2	Net deferred tax asset	546,957,506	340,338,455	206,619,051	216,680,392
19.	Guaranty funds receivable or on deposit	8,486,081		8,486,081	8,105,512
20.	Electronic data processing equipment and software	85,865,289	85,519,452	345,837	
21.	Furniture and equipment, including health care delivery assets ($ .....)	14,092,120	14,092,120		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	10,509,032		10,509,032	7,674,090
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	64,220,431	340,000	63,880,431	51,778,643
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,207,745,529	482,984,033	9,724,761,496	9,452,200,789
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	12,608,115		12,608,115	13,357,065
28.	Total (Lines 26 and 27)	10,220,353,644	482,984,033	9,737,369,611	9,465,557,854
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	1,824,627		1,824,627	1,054,204
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)	1,824,627		1,824,627	1,054,204
2501.	Miscellaneous	33,887,770		33,887,770	17,496,626
2502.	Admitted disallowed IMR	29,992,661		29,992,661	34,282,017
2503.	Amount due for undelivered securities	340,000	340,000		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	64,220,431	340,000	63,880,431	51,778,643

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 640,558,597 less $ included in Line 6.3 (including $ 2,855,907 Modco Reserve)	640,558,597	635,697,703
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	4,320,973,114	4,585,585,706
3.	Liability for deposit-type contracts (including $ 100,743 Modco Reserve)	473,769,303	507,216,861
4.	Contract claims:		
	4.1 Life	75,643,783	72,059,788
	4.2 Accident and health	200,827,627	192,592,467
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 22,119,937 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	44,670,512	61,936,952
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 352,213,767 ceded	352,213,767	330,984,936
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,637,131 , accident and health $ 33,412,809 and deposit-type contract funds $	49,049,940	49,975,848
11.	Commissions and expense allowances payable on reinsurance assumed	5,336,803	3,344,344
12.	General expenses due or accrued	268,355,008	256,727,877
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	24,030,684	27,361,259
15.1	Current federal and foreign income taxes, including $ 4,941 on realized capital gains (losses)	29,473,814	13,236,997
15.2	Net deferred tax liability		
16.	Unearned investment income	109,955	431,960
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,931,819	3,306,631
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	232,925,107	212,031,255
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	177,864,631	170,457,198
	24.02 Reinsurance in unauthorized and certified ($) companies	370,929	409,192
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	75,840,773	25,924,718
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	837,980	
	24.09 Payable for securities	32,370,941	10,358,816
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	4,140,863	4,950,056
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,013,295,950	7,164,590,564
27.	From Separate Accounts Statement	12,608,115	13,357,065
28.	Total liabilities (Lines 26 and 27)	7,025,904,065	7,177,947,629
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	177,969,241	177,969,241
34.	Aggregate write-ins for special surplus funds	29,992,661	34,282,017
35.	Unassigned funds (surplus)	2,501,003,644	2,072,858,967
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)	2,708,965,546	2,285,110,225
38.	Totals of Lines 29, 30 and 37	2,711,465,546	2,287,610,225
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,737,369,611	9,465,557,854
	DETAILS OF WRITE-INS		
2501.	Other payable	3,021,703	3,459,072
2502.	Deferred gains liability	1,119,160	476,235
2503.	Derivatives-collateral liability		956,054
2598.	Summary of remaining write-ins for Line 25 from overflow page		58,695
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,140,863	4,950,056
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	29,992,661	34,282,017
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)	29,992,661	34,282,017

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,387,722,039	2,266,369,405	3,007,239,253
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	287,922,923	268,837,892	378,583,109
4.	Amortization of Interest Maintenance Reserve (IMR)	(8,228,926)	(5,274,493)	(7,881,349)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	10,198,605	9,774,618	12,919,768
7.	Reserve adjustments on reinsurance ceded	(193,595)	(312,293)	(849,335)
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	8,500	8,250	11,750
	8.3 Aggregate write-ins for miscellaneous income	721,379	1,282,003	1,425,824
9.	Totals (Lines 1 to 8.3)	2,678,150,925	2,540,685,382	3,391,449,020
10.	Death benefits	104,536,490	93,335,047	115,784,057
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits			
13.	Disability benefits and benefits under accident and health contracts	1,457,769,557	1,353,666,153	1,794,342,993
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,647,451	2,480,038	3,280,314
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,170,433	5,937,193	7,109,497
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	(259,751,698)	(118,249,061)	(162,755,780)
20.	Totals (Lines 10 to 19)	1,307,372,233	1,337,169,370	1,757,761,081
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	180,563,958	172,107,056	229,710,780
22.	Commissions and expense allowances on reinsurance assumed	19,612,070	11,544,475	16,000,370
23.	General insurance expenses and fraternal expenses	596,506,660	501,464,603	689,166,047
24.	Insurance taxes, licenses and fees, excluding federal income taxes	91,123,969	114,017,153	144,762,447
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	91,632	410,021	410,253
28.	Totals (Lines 20 to 27)	2,195,270,522	2,136,712,678	2,837,810,978
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	482,880,403	403,972,704	553,638,042
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)	482,880,403	403,972,704	553,638,042
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	48,120,039	(8,941,662)	(897,475)
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)	434,760,364	412,914,366	554,535,517
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (991,579) (excluding taxes of $ (1,047,227) transferred to the IMR)	(7,511,318)	(4,783,549)	(6,566,565)
35.	Net income (Line 33 plus Line 34)	427,249,046	408,130,817	547,968,952
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,287,610,225	2,175,512,363	2,175,512,363
37.	Net income (Line 35)	427,249,046	408,130,817	547,968,952
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 755,409	24,461,815	35,876,674	24,701,650
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,365,593)	6,223,939	8,626,001
40.	Change in net deferred income tax	(56,810,324)	(35,343,372)	(136,042,594)
41.	Change in nonadmitted assets	37,689,549	7,221,126	81,242,945
42.	Change in liability for reinsurance in unauthorized and certified companies	38,262	9,552	(361,374)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(7,407,434)	(19,042,805)	(14,037,718)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
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			(400,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	423,855,321	403,075,931	112,097,862
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,711,465,546	2,578,588,294	2,287,610,225
	DETAILS OF WRITE-INS			
08.301.	Sundries	721,379	1,282,003	1,425,824
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)	721,379	1,282,003	1,425,824
2701.	Fines, penalties and fees from regulatory authorities	91,632	410,021	410,253
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)	91,632	410,021	410,253
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,310,981,061	2,238,913,484	3,035,488,062
2.	Net investment income	285,613,491	266,565,042	381,434,974
3.	Miscellaneous income	10,673,994	10,157,300	13,600,725
4.	Total (Lines 1 to 3)	2,607,268,546	2,515,635,826	3,430,523,761
5.	Benefit and loss related payments	1,545,031,499	1,424,112,706	1,871,695,658
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	846,363,667	786,594,073	1,053,076,485
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 3,697,957 tax on capital gains (losses)	29,844,415	(36,520,481)	(46,935,086)
10.	Total (Lines 5 through 9)	2,421,239,581	2,174,186,298	2,877,837,057
11.	Net cash from operations (Line 4 minus Line 10)	186,028,965	341,449,528	552,686,704
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,318,250,519	1,582,659,950	2,120,080,922
	12.2 Stocks	775,122		40,000
	12.3 Mortgage loans	247,390,385	155,320,396	184,691,170
	12.4 Real estate			
	12.5 Other invested assets	3,001,675	4,210,339	6,162,332
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(33,510)	11,887	43,338
	12.7 Miscellaneous proceeds	30,149,180	54,363,724	41,003,935
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,599,533,371	1,796,566,296	2,352,021,697
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,594,594,598	1,643,408,122	1,976,558,404
	13.2 Stocks		191,400	231,400
	13.3 Mortgage loans	171,480,055	121,435,397	196,273,113
	13.4 Real estate	914,932	171,591	175,760
	13.5 Other invested assets	25,306,843	23,983,567	28,100,572
	13.6 Miscellaneous applications	25,007,597	48,671,628	31,140,055
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,817,304,024	1,837,861,705	2,232,479,304
14.	Net increase/(decrease) in contract loans and premium notes	(11,081)	(5,268)	(32,200)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(217,759,572)	(41,290,141)	119,574,593
	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	(33,447,558)	(33,875,723)	(52,008,519)
	16.5 Dividends to stockholders			400,000,000
	16.6 Other cash provided (applied)	15,252,133	35,596,307	(62,022,245)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(18,195,425)	1,720,584	(514,030,764)
	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)	(49,926,032)	301,879,971	158,230,533
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	246,841,710	88,611,177	88,611,177
	19.2 End of period (Line 18 plus Line 19.1)	196,915,678	390,491,148	246,841,710

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

20.0001.	Transfer/exchange of bond investment to bond investment	66,492,845	77,259,621	102,888,821
20.0002.	Depreciation on fixed assets	33,067,117	31,112,823	41,492,879
20.0003.	Capitalized interest on mortgage loans	1,017,132	1,348,104	1,636,159
20.0004.	Transfer of bonds to preferred stock	975,650	3,000,000	3,000,000
20.0005.	Capitalized interest on bonds	212,803	28,358	83,199
20.0006.	Transfer of mortgage loans to real estate		15,000,000	15,000,000

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	6,865,866	6,087,678	8,053,504
2.	Group life	1,415,623,420	1,362,283,114	1,811,934,515
3.	Individual annuities			
4.	Group annuities			
5.	Accident & health	1,949,022,640	1,884,099,843	2,499,413,646
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	3,371,511,926	3,252,470,635	4,319,401,665
9.	Deposit-type contracts			
10.	Total (Lines 8 and 9)	3,371,511,926	3,252,470,635	4,319,401,665

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. The 2026 accompanying financial statements of Life Insurance Company of North America (the "Company") have been prepared using accounting practices prescribed or permitted by the Iowa Department of Insurance and Financial Services (the "Department"). The Company was domiciled in Pennsylvania up until December 31, 2025. Therefore, the 2025 financial data included in the accompanying financial statements was prepared using accounting practices prescribed or permitted by the Pennsylvania Insurance Department.

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

A reconciliation of the Company's net income and capital and surplus at September 30, 2026 between practices prescribed or permitted by the State of Iowa and NAIC SAP as well as a reconciliation of the Company's net income and capital and surplus at December 31, 2025 between practices prescribed or permitted by the State of Pennsylvania and NAIC SAP are shown below:

	SSAP #	F/S Page	F/S Line #	2026	2025
Net Income					
(1) Net income Iowa state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 427,249,046	$ 547,968,952
(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	$ 427,249,046	$ 547,968,952
Capital and Surplus					
(5) Statutory capital and surplus Iowa state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,711,465,546	$ 2,287,610,225
(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	$ 2,711,465,546	$ 2,287,610,225

B. No change.

C. (1) No change.

(2) Bonds that meet the SSAP No. 26 principles-based bond definition ("PBBD") are stated at amortized cost using the interest method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. Bonds that do not meet the PBBD are generally reported as other invested assets at the lower of cost or market. The cost basis of bonds is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the bond's amortized cost and its fair value recognized as a realized loss reported in net income. The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI"), the impaired bond is accounted for as if it had been purchased on the measurement date of the impairment. SVO-Identified bond Exchange Traded Funds ("ETFs") are stated at fair value and reported as bonds. Refer to Note 20 - Fair Value Measurements for discussion on the valuation approach and methods for bonds.

(3) - (5) No change.

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

The cost basis of asset-backed securities is adjusted for impairments in value that are deemed to be other-than-temporary. An OTTI 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 securities or structured 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 OTTI, the impaired bond security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted (or amortized) into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

(7) - (13) No change.

D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

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

There were no significant accounting changes or error corrections that occurred during the period ended September 30, 2026 that would require an adjustment to beginning of period unassigned surplus.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Asset-Backed Securities

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

(2) The Company 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 September 30, 2026.

(3) The following table lists each security at a CUSIP level where the present value of cash flows expected to be collected is less than the amortized cost basis during the current year.

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
83409WAD4	$ 1,349,768	$ 970,484	$ 379,284	$ 970,484	$ 1,417,417	3/31/2026
83409WAE2	219,030	97,542	121,488	97,542	200,128	3/31/2026
Grand Total	**XXX**	**XXX**	**$ 500,772**	**XXX**	**XXX**	

(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 September 30, 2026:

	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	$ 755,103,041	$ 32,022,706	$ 276,831,047	$ 48,231,097	$ 1,031,934,088	$ 80,253,803
Total	$ 755,103,041	$ 32,022,706	$ 276,831,047	$ 48,231,097	$ 1,031,934,088	$ 80,253,803

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

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) - (2) No change.

(3) Collateral Received

a. No change.

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

c. No change.

(4) - (7) No change.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No change

K. Low-Income Housing Tax Credits

No change

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
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)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.000 %	0.000 %
b. Collateral lent under security lending agreements	—	—	—	—	—	—	—	—	—	0.000	0.000
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000	0.000
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	20,867	—	—	—	20,867	—	20,867	—	20,867	0.000	0.000
i. FHLB capital stock	1,059,200	—	—	—	1,059,200	1,062,200	(3,000)	—	1,059,200	0.010	0.011
j. On deposit with states	127,136,804	—	—	—	127,136,804	130,851,661	(3,714,857)	—	127,136,804	1.244	1.306
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000	0.000
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.000	0.000
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—	—	—	0.000	0.000
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000	0.000
o. Collateral Assets Received and on Balance Sheet	—	—	—	—	—	956,054	(956,054)	—	—	0.000	0.000
p. Assets held under Modco Reinsurance Agreements	3,057,175	—	—	—	3,057,175	2,888,479	168,696	—	3,057,175	0.030	0.031
q. Assets held under Funds Withheld Reinsurance Agreements	—	—	—	—	—	—	—	—	—	0.000	0.000
r. Total Restricted Assets	$131,274,046	$ —	$ —	$ —	$131,274,046	$ 135,758,394	$ (4,484,348)	$ —	$131,274,046	1.284 %	1.348 %

(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 September 30, 2026 and December 31, 2025.

(3) There were no other restricted assets as of September 30, 2026 and December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

(4) At September 30, 2026, the Company's assets received as collateral and assets held under Modco/Funds Withheld (FWH) reinsurance agreements, reflected as assets within the Company's financial statements, along with a liability to return such collateral, were as follows:

	2026							
Collateral Assets	BACV Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	$ —	$ 1,620,676	$ —	$ —	$1,620,676	$ —	0.02 %	0.02 %
b. Schedule D, Part 1, Section 1	—	1,423,003	—	—	1,401,177	—	0.01	0.02
c. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
d. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f. Schedule B	—	—	—	—	—	—	—	—
g. Schedule A	—	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	—	—	—	—	—	—	—
i. Schedule DL, Part 1	—	—	—	—	—	—	—	—
j. Other	—	13,495	—	—	13,495	—	—	—
k. Total collateral assets (a+b+c+d+e+f+g+h+i+j)	$ —	$ 3,057,175	$ —	$ —	$3,035,348	$ —	0.03 %	0.03 %
Separate Account:								
l. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
m. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—	—
n. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
o. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
q. Schedule B	—	—	—	—	—	—	—	—
r. Schedule A	—	—	—	—	—	—	—	—
s. Schedule BA, Part 1	—	—	—	—	—	—	—	—
t. Schedule DL, Part 1	—	—	—	—	—	—	—	—
u. Other	—	—	—	—	—	—	—	—
v. Total collateral assets (l+m+n+o+p+q+r+s+t+u)	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %

* k = Sum of Columns 1, 2, and 3 divided by Assets Page, Line 26 (Column 1)
v = Sum of Columns 1, 2, and 3 divided by Assets Page, Line 27 (Column 1)

** k = Sum of Columns 1, 2, and 3 divided by Assets Page, Line 26 (Column 3)
v = Sum of Columns 1, 2, and 3 divided by Assets Page, Line 27 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
v (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
v (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
v (FWH BACV) should equal Note 5L(1) Column 2, Line q.

	Amount	% of Liability to Total Liabilities *
w. Recognized Obligation to Return Collateral Asset (General Account)	$ —	— %
x. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %
y. Recognized Obligation for Modco assets (General Account)	$ 3,057,175	0.04 %
z. Recognized Obligation for Modco assets (Separate Account)	$ —	— %
aa. Recognized Obligation for FWH (excluding Modco) assets (General Account)	$ —	— %
bb. Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	$ —	— %

* w+y+aa = Column 1 divided by Liability Page, Line 26 (Column 1)
x+z+bb = Column 1 divided by Liability Page, Line 27 (Column 1)

(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.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

No change.

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
Number of CUSIPs	24
Aggregate Amount of Investment Income	$ 230,949

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

Not applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

No change

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

A. No change

B. No change

C - E. No material change

8. Derivative Instruments

A. Not applicable

B. Not applicable

9. Income Taxes

A - I. No change

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

A - O. No change.

11. Debt

A. No change.

B. Federal Home Loan Bank (“FHLB”) Agreements

(1) The Company is a member of the FHLB of Pittsburgh (the “Bank”). Membership in the Bank provides the Company with a significant source of alternative liquidity. Advances received by the general account are included in the liability for borrowed money on Page 3 - Liabilities, Surplus and Other Funds. When borrowing from the Bank, the Company is required to post collateral in the form of eligible securities, including mortgage-backed, government and agency debt instruments for each of the advances received. Upon any event of default by the Company, the FHLB of Pittsburgh's recovery from the collateral is limited to the amount of the Company's liability to the FHLB of Pittsburgh. The table below indicates the amount of FHLB of Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with the Bank.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB of Pittsburgh Capital Stock

a. Amount of FHLB of Pittsburgh capital stock held, in aggregate, is as follows:

1. Current Year

	Total	General Account	Separate Accounts
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	1,059,200	1,059,200	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	$ 1,059,200	$ 1,059,200	$ —
Actual or estimated borrowing capacity as determined by insurer	$ 486,238,075	$ 486,238,075	$ —

2. Prior Year

	Total	General Account	Separate Accounts
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	1,062,200	1,062,200	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	$ 1,062,200	$ 1,062,200	$ —
Actual or estimated borrowing capacity as determined by insurer	$ 472,610,040	$ 472,610,040	$ —

The FHLB of Pittsburgh borrowing capacity for the Company is determined using 5% of the Company's total admitted assets at the current reporting date, less any secured borrowing amounts.

b. Membership stock (Class A and B) eligible and not eligible for redemption is as follows:

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 1,059,200	$ 1,059,200	$ —	$ —	$ —	$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At September 30, 2026, the Company did not have a balance due to the FHLB of Pittsburgh.

b. Maximum amount of collateral pledged during reporting period is as follows:

	Fair Value[1]	Carrying Value[1]	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 18,887,545	$ 18,887,545	$ —
2. Current year general account	$ 18,887,545	$ 18,887,545	$ —
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 19,399,905	$ 19,399,905	$ —

[1] Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At September 30, 2026, the Company did not have a balance due to the FHLB of Pittsburgh.

b. Maximum amount borrowed during current reporting period is as follows:

	Total	General Account	Separate Accounts
Debt	$ —	$ —	$ —
Funding agreements	—	—	—
Other	—	—	—
Aggregate total	$ —	$ —	$ —

c. FHLB of Pittsburgh borrowings subject to prepayment obligations is as follows:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	No
Funding agreements	N/A
Other	N/A

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(1) - (3) No change.

(4) No change.

B - E. No change.

F. Not applicable

G - I. No change.

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

A - M. No change

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change

B. Assessments

No change

C. Gain Contingencies

Not applicable

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

Not applicable

E. Joint and Several Liabilities

Not applicable

F. All Other Contingencies

No change

15. Leases

A. Lessee Operating Lease

No change

B. Lessor Leases

No change

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 nine months ended September 30, 2026 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. No change

B - C. Not applicable

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

No change

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 net asset value ("NAV") as of September 30, 2026:

		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					
1.	Preferred stocks					
	Preferred stocks	$ —	$ 2,990,849	$ 7,031	$ —	$ 2,997,880
	Total preferred stocks	—	2,990,849	7,031	—	2,997,880
2.	Bonds					
	Issuer Credit Obligation	—	—	2,214,145	—	2,214,145
	Asset-backed securities	—	5,306,438	60,352	—	5,366,790
	Total bonds	—	5,306,438	2,274,497	—	7,580,935
3.	Common stocks	57,157,236	—	1,086,660	—	58,243,896
4.	Derivative assets	—	—	—	—	—
	Interest rate swaps	—	—	—	—	—
	Total derivative assets	—	—	—	—	—
5.	Separate accounts assets	12,608,115	—	—	—	12,608,115
6.	Other invested assets	—	—	5,720,260	—	5,720,260
	Total assets at fair value	$ 69,765,351	$ 8,297,287	$ 9,088,448	$ —	$ 87,151,086
b.	Liabilities at fair value					
1.	Derivative liabilities					
	Interest rate swaps	$ —	$ 837,980	$ —	$ —	$ 837,980
	Total derivative liabilities	—	837,980	—	—	837,980
2.	Separate accounts liabilities - derivatives	—	—	—	—	—
	Total liabilities at fair value	$ —	$ 837,980	$ —	$ —	$ 837,980

(2)-(3) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended September 30, 2026:

	Balance at 07/01/2026	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 09/30/2026
Assets:										
Preferred stocks	$ —	$ 11	$ —	$ —	$ 7,020	$ —	$ —	$ —	$ —	$ 7,031
Bonds:										
Issuer Credit Obligations	—	2,291,311	—	—	(77,166)	—	—	—	—	2,214,145
Asset-backed securities	62,020	—	—	—	5,259				(6,927)	60,352
Total bonds	62,020	2,291,311	—	—	(71,907)	—	—	—	(6,927)	2,274,497
Common stocks	1,084,333	1,365	—	—	962	—	—		—	1,086,660
Other invested assets	6,352,678		(690,037)	(7,608)	—	77,003		(11,776)		5,720,260
Total Assets	$7,499,031	$2,292,687	$ (690,037)	$ (7,608)	$ (63,925)	$ 77,003	$ —	$ (11,776)	$ (6,927)	$9,088,448

NOTES TO FINANCIAL STATEMENTS

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 into Level 3 totaled $2,292,687 for the three months ended September 30, 2026 which were related to $2,291,311 of issuer credit obligations that were measured at amortized cost at the beginning of the period and fair value at the end of the period, and $1,365 of common stocks and $11 of preferred stocks as a result of corporate actions. Transfers out of Level 3 totaled $690,037 for the three months ended September 30, 2026, which relates to $690,037 of other invested assets residual tranches of securitizations that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(4)-(5) Determination of fair value

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

At September 30, 2026 the Company challenged the price it received from third party pricing services on general account securities with book value of $887,254 and a market value of $856,200.

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

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

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

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

Level 1 measurements

Common stocks

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available.

Separate accounts assets

These assets are comprised of exchange traded funds, common stocks and actively traded open-end mutual funds with a daily net asset value ("NAV"). The NAV can be observed by redemption and subscription transactions between third parties, or may be obtained from fund managers. Therefore, the fair values of these investments have been reflected within Level 1 in the fair value hierarchy. Common stocks are generally traded on an exchange.

Level 2 measurements

Bonds

The fair value of bonds is obtained from third-party pricing services, matrix-based pricing, internal models or broker quotes. Third-party pricing services generally use an income-based valuation 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 sources include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds, which the Company has determined are observable inputs.

Private placement securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Specifically, the Bloomberg U.S. Corporate Investment Grade Index is used for investment-grade securities and the Citi High Yield Cash Index is used for below investment-grade securities. These indices are two widely recognized, reliable and well regarded benchmarks by participants in the financial services industry, which represent the broader U.S. public bond markets. The spreads derived from each matrix are adjusted for liquidity. The liquidity premium is standardized and based on market transactions.

NOTES TO FINANCIAL STATEMENTS

Certain private placement securities that cannot be priced using the matrix pricing described above are priced by an internally developed discounted cash flow model or are priced based on internal calculations. The model uses observable inputs with a discount rate based off spreads of comparable public bond issues, adjusted for liquidity, rating and maturity. The Company assigns a credit rating for private placement securities based upon internal analysis. The liquidity premium is usually based on market transactions. These securities are classified as Level 2.

For some of the private placement securities priced through the model, the liquidity adjustments may not be based on market data, but rather, calculated internally. If the impact of the liquidity adjustment, which usually requires the most judgment, is not significant to the overall value of the security, the security is still classified as Level 2. If it is deemed to be significant, the security is classified as Level 3.

Derivatives

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives, which are either exchange-traded, or the fair value is priced using broker quotations. The selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility, and other factors. Over-the-counter ("OTC") derivatives that trade in liquid markets, where model inputs are observable for substantially the full term, are classified as Level 2.

Other invested assets

Other invested assets include residual tranches of securitizations where the fair value is obtained from third-party pricing services. Vendors generally use an income valuation approach which is based on a discounted cash flow calculation to arrive at the fair value.

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

Bonds

The valuation techniques for most Level 3 bonds are generally the same as those described in Level 2. However, if the investments are less liquid or are lightly traded, there is generally less observable market data, and therefore these investments will be classified as Level 3. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. In addition, certain securities are priced based upon internal valuations using significant unobservable inputs.

If the price received from third-party pricing services does not appear to reflect market activity, the Company may challenge the price. For securities which go through this formal price challenge process, a non-binding broker quote or internal valuation is used to support the fair value instead. The Company also uses non-binding broker quotes to fair value certain bonds, when the Company is unable to obtain prices from third-party vendors.

Private placement securities where adjustments for liquidity are considered significant to the overall price are classified as Level 3.

Preferred and Common stocks

These securities consist of Federal Home Loan Bank capital stock and non-publicly traded equity investments whose fair values are derived from internal valuation methodologies.

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 is classified as Level 3.

B. Not applicable

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at September 30, 2026. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Issuer Credit Obligations	$ 5,173,862,664	$5,534,878,230	$ —	$ 5,159,253,920	$ 14,608,744	$ —	$ —
Asset-Backed Securities	1,106,417,287	1,184,659,898	—	1,038,933,079	67,484,208	—	—
Total Bonds	6,280,279,951	6,719,538,128	—	6,198,186,999	82,092,952	—	—
Preferred stocks	2,997,880	2,997,880	—	2,990,849	7,031	—	—
Common stocks	58,243,896	58,243,894	57,157,236	—	1,086,660	—	—
Mortgage loans	1,313,739,878	1,371,055,959	—	—	1,313,739,878	—	—
Cash, cash equivalents and short-term investments	196,915,678	196,915,678	55,490,002	141,425,676	—	—	—
Other invested assets[1]	43,567,131	41,549,607	—	10,787,591	32,779,540	—	—
Derivatives	—	—	—	—	—	—	—
Derivative Collateral	1,824,627	1,824,627	—	1,824,627	—	—	—
Investment income due and accrued	71,553,735	71,553,735	—	71,553,735	—	—	—
Separate accounts assets	12,608,115	12,608,115	12,608,115				
Total assets	$ 7,981,730,891	$8,476,287,623	$125,255,353	$ 6,426,769,477	$1,429,706,061	$ —	$ —
Liabilities:							
Payable to parent and affiliates	$ 75,840,773	$ 75,840,773	$ —	$ 75,840,773	$ —	$ —	$ —
Derivatives	837,980	837,980	—	837,980	—	—	—
Derivatives - collateral	—	—	—	—	—	—	—
Total liabilities	$ 76,678,753	$ 76,678,753	$ —	$ 76,678,753	$ —	$ —	$ —

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

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

Included in bonds are affiliated bonds from Madison Capital Funding LLC ("MCF") that had a carrying value of $202,381 and a fair value of $203,251 as of September 30, 2026. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3.

Preferred stocks

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow model or a market approach to arrive at the security's fair value and are classified as Level 2. Preferred stocks classified as Level 3 are valued based on internal valuations where significant inputs are deemed to be unobservable

.

Common stocks

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.

NOTES TO FINANCIAL STATEMENTS

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 tax credit investments, surplus notes, and residual tranches of securitizations. The fair value of tax credit investments are derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore classified as Level 3. Surplus 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 fair value of the securities and are classified as Level 2. The fair value of investments in residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3.

Derivatives – collateral

The carrying value of these instruments approximates fair value since these assets and liabilities are generally short-term in nature and are classified as Level 2.

Separate accounts assets

Assets within the separate accounts are invested in mutual funds. The fair value of these open-ended publicly traded mutual funds are valued at their closing bid prices each business day.

Borrowed money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. At September 30, 2026, the Company had no repurchase agreements.

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. No change

B. No change

C. No change

D - F. Not applicable

G. No change

H - I. Not applicable

NOTES TO FINANCIAL STATEMENTS

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 ("DTAs"). 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	$ 29,992,661	$ 29,992,661	$ —	$ —
(2) Negative (disallowed) IMR admitted	29,992,661	29,992,661	—	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	$2,463,990,962			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	—			
EDP Equipment & Operating System Software (admitted)	420,196			
Net DTAs (admitted)	212,074,163			
Net Negative (disallowed) IMR (admitted)	32,664,449			
Adjusted Capital and Surplus	$2,218,832,154			
(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	1.4 %			
(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 November 12, 2026, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts which would have a material impact on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change

Section 2 – Ceded Reinsurance Report – Part A

No change

Section 3 – Ceded Reinsurance Report – Part B

No change

B - G. Not applicable

H. No change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A - C. No change

D - E. Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liabilities at December 31, 2025 were $4,915,761,845. For the nine months ended September 30, 2026, $1,033,323,765 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $3,603,885,494 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 $278,552,586 favorable prior-year development from December 31, 2025 to September 30, 2026. 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 decrease. However, the business to which it relates is subject to premium adjustments.

B. Not applicable

26. Intercompany Pooling Arrangements

Not applicable

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements

Not applicable

28. Health Care Receivables

Not applicable

29. Participating Policies

Not applicable

30. Premium Deficiency Reserves

Not applicable

31. Reserves for Life Contracts and Annuity Contracts

No change

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

No change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change

34. Premium and Annuity Considerations Deferred and Uncollected

No change

35. Separate Accounts

No change

36. Loss/Claim Adjustment Expenses

No change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [X] No [ ]

2.2 If yes, date of change: 01/01/2026

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2024

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/23/2026

6.4 By what department or departments?
Iowa Insurance Division .....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 30,810,574

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 220,095	$ 202,381
13.22	Preferred Stock	$	$
13.23	Common Stock	$	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 275,481,796	$ 295,736,243
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 275,701,891	$ 295,938,624
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

.....

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

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

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

15.3 Total payable for securities lending reported on the liability page. ..... $

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

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

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management LP	SEC	NO.....
107038	J.P. Morgan Investment Management Inc.	SEC	NO.....
146629	KKR Credit Advisors (US) LLC	SEC	NO.....
107717	MacKay Shields LLC	SEC	DS.....
169553	NYL Investors LLC	SEC	DS.....
.....	.....	.....	.....

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

17.2 If no, list exceptions:

Initial filings that were not made within 120 days of purchase including: - Filings for which we have not yet received the required documentation necessary for submission to the SVO:
- Filings that have been submitted but not yet rated by the SVO:2 .....

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 48,416,644
	1.13 Commercial Mortgages	$ 1,322,639,315
	1.14 Total Mortgages in Good Standing	$ 1,371,055,959
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,371,055,959
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	67.378 %
	2.2 A&H cost containment percent	7.843 %
	2.3 A&H expense percent excluding cost containment expenses	22.205 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	22,186,936		30,619,558		52,806,494	
2. Alaska AK	L	3,567,112		6,932,891		10,500,003	
3. Arizona AZ	L	40,687,876		34,222,106		74,909,982	
4. Arkansas AR	L	7,877,128		11,301,280		19,178,408	
5. California CA	L	229,487,417		168,159,763		397,647,180	
6. Colorado CO	L	28,295,406		73,683,246		101,978,652	
7. Connecticut CT	L	23,797,830		17,120,558		40,918,388	
8. Delaware DE	L	2,877,558		5,000,205		7,877,763	
9. District of Columbia DC	L	3,158,130		5,102,522		8,260,652	
10. Florida FL	L	95,024,239		156,016,077		251,040,316	
11. Georgia GA	L	69,794,942		91,505,221		161,300,163	
12. Hawaii HI	L	1,637,498		5,978,400		7,615,898	
13. Idaho ID	L	5,127,791		7,079,802		12,207,593	
14. Illinois IL	L	44,371,461		59,236,993		103,608,454	
15. Indiana IN	L	29,301,507		32,049,282		61,350,789	
16. Iowa IA	L	11,970,032		11,225,791		23,195,823	
17. Kansas KS	L	9,863,126		12,861,976		22,725,102	
18. Kentucky KY	L	11,464,869		19,015,181		30,480,050	
19. Louisiana LA	L	16,814,152		23,533,199		40,347,351	
20. Maine ME	L	3,721,872		4,630,663		8,352,535	
21. Maryland MD	L	19,903,059		32,151,568		52,054,627	
22. Massachusetts MA	L	27,323,365		39,176,785		66,500,150	
23. Michigan MI	L	38,886,346		65,942,681		104,829,027	
24. Minnesota MN	L	23,518,947		33,905,804		57,424,751	
25. Mississippi MS	L	14,813,930		18,907,923		33,721,853	
26. Missouri MO	L	27,274,430		44,820,687		72,095,117	
27. Montana MT	L	2,406,477		3,975,720		6,382,197	
28. Nebraska NE	L	6,829,313		7,976,277		14,805,590	
29. Nevada NV	L	6,394,887		10,722,607		17,117,494	
30. New Hampshire NH	L	8,444,878		12,235,507		20,680,385	
31. New Jersey NJ	L	40,261,722		80,682,184		120,943,906	
32. New Mexico NM	L	5,563,134		5,814,420		11,377,554	
33. New York NY	Q	31,448,087		38,890,724		70,338,811	
34. North Carolina NC	L	46,257,884		64,366,605		110,624,489	
35. North Dakota ND	L	1,827,997		2,185,530		4,013,527	
36. Ohio OH	L	29,004,449		42,323,676		71,328,125	
37. Oklahoma OK	L	18,039,625		19,108,516		37,148,141	
38. Oregon OR	L	15,425,176		32,223,155		47,648,331	
39. Pennsylvania PA	L	67,242,635		96,970,279		164,212,914	
40. Rhode Island RI	L	3,567,377		5,739,563		9,306,940	
41. South Carolina SC	L	20,057,463		30,821,165		50,878,628	
42. South Dakota SD	L	2,036,280		2,357,766		4,394,046	
43. Tennessee TN	L	28,516,284		41,613,590		70,129,874	
44. Texas TX	L	138,201,574		206,954,908		345,156,482	
45. Utah UT	L	14,640,365		17,821,388		32,461,753	
46. Vermont VT	L	1,497,841		1,655,053		3,152,894	
47. Virginia VA	L	44,241,728		74,857,735		119,099,463	
48. Washington WA	L	30,468,066		46,244,618		76,712,684	
49. West Virginia WV	L	7,351,898		13,638,676		20,990,574	
50. Wisconsin WI	L	18,389,839		25,091,761		43,481,600	
51. Wyoming WY	L	2,736,621		3,889,028		6,625,649	
52. American Samoa AS	N						
53. Guam GU	N	6,123		109		6,232	
54. Puerto Rico PR	L	5,552,673		6,007,304		11,559,977	
55. U.S. Virgin Islands VI	L	17,328		1,081		18,409	
56. Northern Mariana Islands MP	N						
57. Canada CAN	L	15,680		3,266		18,946	
58. Aggregate other alien OT	XXX	313,342		737		314,079	
59. Subtotal	XXX	1,409,503,705		1,904,353,110		3,313,856,815	
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	1,409,503,705		1,904,353,110		3,313,856,815	
96. Plus reinsurance assumed	XXX	43,418,008		65,847,106		109,265,114	
97 Totals (all business)	XXX	1,452,921,713		1,970,200,216		3,423,121,929	
98. Less reinsurance ceded	XXX	1,046,247,418		23,435,785		1,069,683,203	
99. Totals (all business) less reinsurance ceded	XXX	406,674,295		1,946,764,431		2,353,438,726	
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	313,342		737		314,079	
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	313,342		737		314,079	
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..... 53
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..... 1
5. N - None of the above - Not allowed to write business in the state..... 3

Individual Insurance: According to residence of payor. Group Insurance: According to the basis proportionate to the number of insureds residing in each state, 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.

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 (IA)
- LINA Benefit Payments, Inc. (DE)

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

NYLIM Jacob Ballas India Holdings IV (MUS)
NYL 717 Texas Member LLC (DE)
- NYL 717 Texas Holdings LLC (DE)
  - NYL 717 Texas REIT Holdings, LLC (DE)
    - NYL 717 Texas Avenue TX TRS, LLC (DE)
    - NYL 717 Texas Avenue TX Owner, LLC (DE)

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. (JE)
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)

REEP-MF Salisbury Square Tower Two TAF LLC (DE)
REEP-MF Salisbury Square TAF LLC (DE)
Cumberland Properties LLC (DE)
2015 DIL PORTFOLIO HOLDINGS LLC (DE)
- PA 180 KOST RD LLC (DE)

Cortlandt Town Center 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-ADC GA LLC (DE)
REEP-WP ART TOWER JV LLC (DE)
REEP-1250 Forest LLC (DE)
REEP-HZ SPENCER LLC (DE)
REEP-IND MCP WEST NC LLC (DE)
REEP-IND 10 WEST AZ LLC (DE)
REEP-IND 4700 Nall TX 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 LLC (DE)
Madison-LPP Kernersville GP LLC (DE)
Madison-LPP Kernersville LP (DE)
Madison-LPP Kernersville JV LP (DE)
Madison-SS Kernersville QRS, Inc (DE)
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-LLP 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-IND 350 E. Plumeria CA LLC (DE)
    REEP-IND 350 E. Plumeria JV CA LLC (DE)
REEP-IND 7600 MET LLC (DE)
REEP-IND 7600 MET OWNER 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)

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

New York Life Insurance Company (Parent) (continued)

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)
NYLARC Holding Company Inc. (AZ)
    New York Life Agents Reinsurance Company (AZ)
JREP Fund Holdings I, L.P. (CYM)
Jaguar Real Estate Partners L.P. (CYM)
REEP-NYL JAG ACQUISITION CO MEMBER LLC (DE)
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 SPV 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 2023-6, LLC (DE)
NYLIC RLP II, LLC (DE)
Phalanx Mortgage Opportunities Trust (DE)
Phalanx Mortgage Opportunities Trust Manager LLC (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)
  - 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 Gurgaon 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)
- Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

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

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

New York Life Investment Management Holdings LLC

NYL Investors LLC (DE)
- 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)
          - MSVEFII – IND International Commerce Center (DE)
        - MSVEF II-IND Turner West KS LLC (DE)
        - MSVEF II-IND Turner West KS JV LLC (DE)
        - MSVEF II-IND Turner West KS Owner 6 LLC (DE)
        - MSVEF II-IND Turner West KS Owner 7 LLC (DE)
        - MSVEF II-IND Turner West KS Owner 8 LLC (DE)
          - MSVEF II – MF Graces Reserve Member NC LLC (DE)
            - Graces Reserve JV LLC (DE)
              - Graces Reserve NC Owner LLC (DE)
- NYL Investors NCVAD II GP, LLC (DE)
  - McMorgan Northern California Value Add/Development Fund II, LP (DE)
    - MNCVAD II-OFC 770 L Street CA LLC (DE)
    - MNCVAD II-MF UNION CA LLC (DE)
      - MNCVAD II- HOLLIDAY UNION JV LLC (DE)
    - MNCVAD II-OFC HARBORS CA LLC (DE)
      - MNCVAD II-SEAGATE HARBORS LLC (DE)
    - MNCVAD II-OFC 630 K Street CA LLC (DE)
    - MNCVAD II-IND SHILOH CA LLC (DE)
      - MNCVAD II-BIG SHILOH JV LLC (DE)
- MSSDF GP LLC (DE)
- MSSDF II GP LLC (DE)
- MSSDF II Member LLC (DE)
  - Madison Square Structured Debt Fund II LP (DE)
    - MSSDF REIT II LLC (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)
- 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)
      - NLR Speedway Venture LLC (DE)
        - SC Speedway Hwy 124, LLC (DE)
      - MSSIV-IND Speedway Phase II Member SC LLC (DE)
        - MSSIV-IND Speedway Phase II JV SC LLC (DE)
          - SC Speedway Grand National, LLC (DE)
    - MSSIV-MF Yorktown Member IL LLC (DE)
      - MSSIV-MF Yorktown JV IL 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)
    - MADISON-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 LNDR TABOR ROAD NJ LLC (DE)
    - Madison-MF Yorkshire MD LLC (DE)
      - Yorkshire Apartments JV LLC (DE)
        - Yorkshire Apartments LP (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)

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

New York Life Investment Management Holdings LLC (continued)

MIREF Newpoint Commons, LLC (DE)
MIREF Northsight, LLC (DE)
MIREF Riverside, LLC (DE)
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 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-SS Crozet VA LLC (DE)
MADISON-LPP Crozet JV LLC (DE)
MADISON-OFC 85 BLUXOME CA LLC (DE)
MADISON-OFC 85 BLUXOME JV CA LLC (DE)
MSSIV NYL Investor Member LLC (DE)
MSVEF Investor LLC (DE)
MSVEF Feeder LP (DE)
MSVEF REIT LLC (DE)
Madison Square Value Enhancement Fund LP (“MSVEFLP”) (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-MF 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)
MSVEF II Investor LLC (DE)
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 Bond 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 Opportunities 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)

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)

- 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 Digital Assets LLC (DE)
  - Candriam Global Emerging Markets Equities Fund LP (DE) (In liquidation)
- MacKay Shields Series Fund Managing Member LLC (DE)
  - Mackay Shields Series Fund (DE)
    - Securitized Credit Opportunities Series (DE)
    - High Yield Corporate Bond Series
- MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC (DE)
  - MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)

Apogem Capital LLC fka New York Life Investments Alternatives LLC (DE)
- AGPOF GP, LLC (DE)
  - Apogem Gannett Opportunity Fund, LP (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. (JE)
    - 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)
  - MCF KB Fund III LLC (DE)
    - MCF KB Fund III Blocker 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)
    - Apogem Direct Lending Nighthawk Fund (CYM)
  - MCF Senior Debt Fund 2020 GP LLC (DE)
    - MCF Senior Debt Fund – 2020 LP (CYM)
      - MCF Senior Debt Fund Blocker – 2020 LLC (DE)
  - MCF Mezzanine Carry I LLC (DE)
  - MCF Mezzanine Fund I LLC (DE)
  - MCF PD Fund GP LLC (DE)
    - MCF PD Fund LP (DE)
      - MCF PD Fund Blocker LP (DE)
  - MCF Senior Debt Fund 2019-I GP LLC (DE)
    - MCF Senior Debt Fund 2019-I LP (DE)
- Apogem CLO Holdco LLC (DE)
- AGF 2026 GP, LLC (DE)
- APOGEM GP-LED FUND 2026, LP (DE)
- Apogem Senior Direct Lending Fund GP LLC (DE)
  - Apogem Senior Direct Lending Fund RNF LP (DE)
    - Apogem Senior Direct Lending Fund LP (DE)
  - Apogem Senior Direct Lending Fund RNF (L) LP (DE)
    - Apogem Senior Direct Lending Fund (L) LP (DE)
  - Apogem Senior Direct Lending LuxCo GP S.à r.l. (LUX)
    - Apogem Senior Direct Lending Fund (O) SCSp (LUX)
      - Apogem Senior Direct Lending Financing Company (O) LLC (DE)
        - Apogem Senior Direct Lending Origination Company (O) LP (DE)
      - Apogem Senior Direct Lending Blocker Fund (O) SCSp (LUX)
        - Apogem Senior Direct Lending Master Fund (O) SCSp (LUX)
    - Apogem Senior Direct Lending Fund (OL) SCSp (LUX)
      - Apogem Senior Direct Lending Financing Company (OL) LLC (DE)
        - Apogem Senior Direct Lending Origination Company (OL) (DE)
      - Apogem Senior Direct Lending Blocker Fund (OL) SCSp (LUX)
        - Apogem Senior Direct Lending Master Fund (OL) (LUX)
  - Apogem Senior Direct Lending KB Loan Portfolio LLC (DE)
  - Apogem Star Direct Lending Fund GP LLC (DE)
    - Apogem Star Direct Lending Fund LP (CYM)
    - Apogem Star Originator LLC (DE)
    - Apogem Star DL Sub LP (DE)
  - Apogem Direct Lending Levered Fund 2 LLC (DE)
    - Apogem Direct Lending Levered Fund 2 SPV LLC (DE)
  - Apogem Direct Lending POBA Fund LLC (DE)
  - Apogem Direct Lending Faubourg DAC (IRL)
- 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)

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)

- 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 Offshore Partners III, LP (CYM) in dissolution

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 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)

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 V LP (DE)

Apogem Heritage Fund VI LP (DE)

ACCI GP, LLC [formerly Apogem Cardinal Co-Investment Fund GP LLC effective 7/29/26] (DE)
- Apogem Cardinal Co-Investment Fund, LP (DE)

ARAF 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)

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)

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 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)

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)

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)

- 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)
- WFHG, GP LLC (DE)
  - Workforce Housing Fund I-2007, LP (DE)

IndexIQ Holdings LLC. (DE)
IndexIQ LLC (DE) (cancelled in Delaware 8.25.2026, TX withdrawal pending)
- IndexIQ Trust (DE)
- IndexIQ Advisors LLC (DE)
- NYLIM Active ETF Trust (DE)
  - NYLIM CBRE Real Assets ETF
  - NYLIM MacKay Muni Insured ETF
  - NYLIM MacKay Muni Intermediate ETF
  - NYLIM MacKay Core Plus Bond ETF (DE)
  - NYLIM MacKay California Muni Intermediate ETF (DE)
  - NYLIM MacKay High Income ETF
  - NYLIM Winslow Focused Large Cap Growth ETF
  - NYLIM Winslow Large Cap Growth ETF
  - NYLIM MacKay Securitized Income ETF
  - NYLIM MacKay Muni Short Duration ETF
  - NYLIM MacKay Muni Allocation ETF
  - NYLIM International Small-Mid Cap Equity ETF
  - NYLIM Investment Grade CLO ETF
  - NYLIM MacKay Muni High Income ETF
- NYLIM ETF Trust (DE)
  - NYLIM FTSE International Equity Currency Neutral ETF
  - NYLIM Global Equity R&D Leaders ETF (DE)
  - NYLIM Hedge Multi-Strategy Tracker ETF
  - NYLIM Merger Arbitrage ETF
  - NYLIM Candriam International Equity ETF (DE)
  - NYLIM Candriam U.S. Mid Cap Equity ETF
  - NYLIM Candriam US Large Cap Equity ETF (DE)
  - NYLIM 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)
      - KILT GP S.à.r.l. (LUX)
        - KILT Partnership SCS (LUX)
      - VIMA Management (FRA)
        - VIMA Investment SCA (FRA)
      - 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 Multi-Strategies SCS SICAV-RAIF (LUX)
          - Kartesia Syndicated Holdco S.àr.l. (LUX)
          - Kartesia Sponsorless Holdco I S.àr.l. (LUX)
          - Kartesia Senior Participation 1 S.àr.l. (LUX)
          - Kartesia Senior Strategies Holdco 1 S.àr.l. (LUX)
            - Kartesia CLO I Designated Activity Company (IRL)
            - Kartesia Loan Management Designated Activity Company (IRL)
        - Kartesia Credit Opportunities V Feeder SCS (LUX)
          - Kartesia Credit Opportunities V SCS (LUX)
            - Kartesia Securities V S.à.r.l. (LUX)
        - Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
          - KSO I Unlevered S.à.r.l. (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)

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 Securities VI S.à.r.l. (LUX)
- Kartesia VI Topco S.à.r.l. (LUX)
- Kartesia Impact Fund I SCS (LUX)
- Kartesia Impact I SV (LUX)
- Kartesia Polystrategy Fund SCS SICAV-RAIF (LUX)
- KSO Evergreen S.àr.l. (LUX)
- Kartesia Senior Opportunities II Feeder SCS (LUX)
- Kartesia Senior Opportunities II SCS SICAV RAIF (LUX)
- KASS Unlevered II S.àr.l. (LUX)
- KSO II Topco S.àr.l. (LUX)
- Kartesia Asset Finance III GP S.àr.l. (LUX)
- Kartesia Asset Finance III SCA SICAV-RAIF (LUX)
- Kartesia Asset Finance III Securitization Vehicle S.àr.l. (LUX)
- Kartesia Master GP II SICAV-RAIF (LUX)
- KSO Strategies SCSp SICAV-RAIF (LUX)
- KSO III Unlevered Sub-Fund (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)
- Flexam Invest Finco 2020 S.à.r.l. (LUX)
- Flexam Invest France Management II SAS (FRA)
- Sharia Leasing Fund I SLP (FRA)

Candriam Luxco S.á.r.l. (LUX)
Candriam (LUX)
- Candriam Belgian Branch (BEL)
- Candriam France Branch (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 SCA (LUX)
- Kartesia Credit ELTIF (LUX)
- CPA Kartesia Securities (LUX)
- Kartesia Credit FFS (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 (ESP)
Belfius Fund (Luxembourg) (SICAV with Board controlled by Candriam)
- Belfius Fund Target Income 2032

Belfius Equities (BEL)
IZNES SAS (LUX)
Belfius Investment Partners (LUX)
S.W.I.F.T. SCRL (LUX)
Cordius (LUX)
- Cordius CIG (LUX)

Candriam Absolute Return (LUX)
- Candriam Absolute Return Equity Market Neutral (LUX)

Candriam Bonds (LUX)
- Candriam Bonds Capital Securities
- Candriam Bonds Convertible Defensive
- Candriam Bonds Convertible Opportunities
- Candriam Bonds Credit Alpha
- Candriam Bonds Credit Opportunities
- Candriam Bonds Emerging Debt Local Currencies
- Candriam Bonds Emerging Markets
- Candriam Bonds Emerging Markets Corporate
- Candriam Bonds Emerging Markets Total Return
- Candriam Bonds Euro
- Candriam Bonds Euro Corporate
- Candriam Bonds Euro Corporate 2036
- Candriam Bonds Euro Corporate Ex Financials
- Candriam Bonds Euro Diversified
- Candriam Bonds Euro Government
- Candriam Bonds Euro High Yield
- Candriam Bonds Euro Short Term

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 Bonds Floating Rate Notes
- Candriam Bonds Global Alpha
- 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 US Corporate

Candriam Business Equities (Belgium)
- Candriam Business Equities EMU
- Candriam Business Equities Global Income

Candriam Diversified Futures (BEL)
Candriam Equities L (LUX)
- Candriam Equities L Australia
- Candriam Equities L Biotechnology
- Candriam Equities L Emerging Markets
- Candriam Equities L EMU
- Candriam Equities L ESG Market Neutral Edge
- Candriam Equities L Europe
- Candriam Equities L Europe Edge
- Candriam Equities L Europe Innovation
- Candriam Equities L Europe Optimum Quality
- Candriam Equities L European Autonomy
- Candriam Equities L Global Demography
- Candriam Equities L Global Income
- Candriam Equities L Japan Edge
  - Candriam Equities L Life Care
  - Candriam Equities Merger Arbitrage
- 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 SubFin Target 2031
- Candriam Fund Sustainable Euro Corporate Bonds Fossil Free
- Candriam Fund Sustainable European Equities Fossil Free

Candriam Impact One (LUX)
Candriam Index Arbitrage (LUX)
Candriam L (LUX)
Candriam L Alternative Multi-Strategies
- 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 (LUX)
Candriam Private Assets
- Candriam Private Assets – Kartesia Credit ELTIF

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 Bond Impact
- Candriam Sustainable Defensive Asset Allocation
- Candriam Sustainable Equity Children
- Candriam Sustainable Equity Circular Economy
- Candriam Sustainable Equity Climate Action
- Candriam Sustainable Equity Emerging Markets
- Candriam Sustainable Equity Emerging Markets Ex-China
- Candriam Sustainable Equity EMU
- Candriam Sustainable Equity Europe
- Candriam Sustainable Equity Europe Small & Mid Caps
- Candriam Sustainable Equity Future Mobility
- Candriam Sustainable Equity Japan
- Candriam Sustainable Equity Quant Europe
- Candriam Sustainable Equity US
- Candriam Sustainable Equity Water
- Candriam Sustainable Equity World
- Candriam Sustainable Money Market Euro

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

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

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

IndexIQ (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)

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

CGH UK Acquisition Company Limited (GBR)
- Tristan (Holdings) Limited (UK)
  - EPISO 3 Feeder (GP) Limited (SCO)
    - EPISO 3 Feeder LP (SCO)
  - Tristan Equity Partners (GP) Limited (UK)
    - Tristan Equity Partners LP (UK)
  - Tristan Capital Partners Holdings Limited (GBR)
    - EPISO 3 Co- Investment (GP) Limited (SCOT)
      - EPISO 3 Co-Investment 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) S.à.r.l. (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)
      - 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 Limited (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 (LUX)
                - The Forum, Solent, Management Company Limited (UK)
                - SBP Management Limited (UK)
                - CCP IV (GP) S.á.r.l. (LUX)
                - CCP IV Keirin Luxembourg S.á.r.l. (LUX)
                - CCP IV SCSp (LUX)
                  - Keirin Holding S.a.r.l. (LUX)
                    - CCP IV UK Holding Sarl (LUX)
                      - Walsall Bescot RP Limited (LUX)
                      - Bangor Springhill RP Limited (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) S.à.r.l. (LUX)
- EPISO 4 SCSp (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 (ITA)
  - 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 (LUX)
    - 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)

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)

- Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)
  - CCP 5 Jersey Fragco 1 Limited (JE)
  - CCP 5 Jersey Fragco 2 Limited (JE)
  - CCP 5 Jersey Fragco 3 Limited (JE)
  - CCP 5 Jersey Fragco 4 Limited (JE)
  - CCP 5 Jersey Fragco 5 Limited (JE)
  - CCP 5 Jersey Fragco 6 Limited (JE)
  - CCP 5 Jersey Fragco 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 UK Portfolio GP Limited (UK)
- 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 Holdings Limited (JE)
      - 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 Investments Ltd. (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 Limited (UK)
              - Crossway Management Company Limited(UK)
              - Turbine Management Company Limited (UK)
      - EPISO 6 Phoenix JV LLP (UK)
        - Phoenix Core Holdco Limited (UK)
          - 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)
        - CURADO ASBAL PROPCÓ, S.L.U. (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)
      - BCRE Leipzig Wohnen Nord B.V. (NL)
      - BCRE Leipzig Wohnen Ost B.V. (NL)
      - BCRE Leipzig West Ost B.V. (NL)
      - TAG Leipzig-Immobilien GmbH (NL)
    - EPISO 6 Platinum Holding S.á.r.l (LUX)
      - Frankfurt Wohnland GmbH (GER)
    - EPISO 6 MB Holding S.á.r.l (LUX)
      - MB Property 1 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)
        - H Main 1 S.a.r.l (LUX)
        - H Main 2 S.a.r.l (LUX)
        - H Main 4 S.a.r.l (LUX)
        - H Main 5 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 (JE)
    - EPISO 6 Panther (JE) JV SLP (JE)
      - EPISO 6 Panther (JE) Holdco Limited (JE)
        - 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)

- Point A Hotels (Web) Limited (UK)
  - Point A Hotels Limited (UK)
- Raag St. Andrew Hotel Limited (UK)
  - Patrizia Hanover (St. Andrew) PUT (JE)
- Raag Hotels Limited (JE)
  - QMK Pub Westminster Limited (UK)
- RAAG OBS Limited (JE)
  - QMK OBS Limited (IRL)
- Raag Dublin Limited (JE)
  - QMK Dublin Limited (IRE)
- Raag Kensington Holdings Limited (JE)
  - Raag Kensington Hotel Limited (JE)
    - QMK Kensington Limited (UK)
    - Raag Westminster Holdings Limited (JE)
      - Raag Westminster Hotel Limited (JE)
        - QMK Westminster Limited (UK)
- Raag Liverpool Street Holdings Limited (JE)
  - Raag Liverpool Street Hotel Limited (JE)
    - QMK Liverpool Street Limited (UK)
- Raag Kings Cross Holdings Limited (JE)
  - Raag Kings Cross Hotel Limited (JE)
    - QMK KX Limited (UK)
    - Raag Paddington Holdings Limited (JE)
      - Raag Paddington Hotel Limited (JE)
        - QMK Paddington Limited (UK)
    - Raag Canary Wharf Limited (JE)
      - QMK Canary Wharf Limited (UK)
    - Raag Shoreditch Limited (JE)
      - QMK Shoreditch Limited (UK)
- Raag Aberdeen (JE)
  - QMK Management Limited (UK)

- EPISO 6 Panther Co-Investment (GP) S.à.r.l. (LUX)
  - EPISO 6 Tiger Co-Investment SCSp (LUX)
- EPISO 6 Tiger GP Limited (UK)
  - EPISO 6 Tiger JV LLP (UK)
    - EPISO 6 Tiger Hotels Limited (UK)
      - easyHotel Limited (UK)
        - easyHotel Top Holdco Limited (UK)
          - easyHotel New UK Mezz Holdco Limited (UK)
            - easyHotel New UK Parent Holdco Limited (UK)
              - easyHotel New UK Master Holdco Limited (UK)
                - easyHotel New UK Limited (UK)
                - easyHotel France SAS (FRA)
                - easyHotel Nice Holdings SAS (FRA)
                - CGH SAS (FRA)
                - SC Nice Hotel (FRA)
                - easyHotel France Paris CDG SAS (FRA)
                - easyHotel France Aubervilliers SAS (FRA)
                - easyHotel France Marseille Opco SAS (FRA)
                - easyHotel France Marseille Propco SAS (FRA)
                - easyHotel Fira, S.L. (ESP)
                - easyHotel Spain S.L. (ESP)
                - easyHotel Spain Holdings S.L. (ESP)
                - eH Barcelona Meridiana OpCo S.L. (ESP)
                - easyHotel Maridiana PropCo S.L. (ESP)
                - eH Alicante OpCo S.L. (ESP)
                - easyHotel Alicante PropCo S.L. (ESP)
                - eH Valencia OpCo S.L. (ESP)
                - easyHotel Valencia PropCo S.L. (ESP)
                - eH Madrid Fleta OpCo S.L. (ESP)
                - easyHotel Spain Madrid Fleta PropCo S.L. (ESP)
                - easyHotel Ireland HoldCo Limited (IRE)
                - easyHotel Ireland Limited (IRE)
                - easyHotel UK Holdings Limited (UK)
                - easyHotel Birmingham Limited (UK)
                - easyHotel Ipswich Limited (UK)
                - easyHotel Milton Keynes Limited (UK)
                - easyHotel Leeds Limited (UK)
                - easyHotel Cardiff Limited (UK)
                - easyHotel Liverpool Limited (UK)
                - easyHotel Manchester Limited (UK)
                - easyHotel Sheffield Limited (UK)
                - easyHotel Glasgow Limited (UK)
                - easyHotel Shoreditch Limited (UK)
                - easyHotel Croydon Limited (UK)
                - easyHotel BidCo No. 1 Limited (UK)
                - easyHotel BidCo No. 2 Limited (UK)
                - Benelux Budget Hotel Holding (BBHH) B.V. (NL)
                - Benelux Budget Hotel Management (BBHM) B.V. (NL)
                - AMSCCS Hotel B.V. (NL)
                - Benelux Hotel Exploitatie 1 B.V.
                - DHCC Hotel B.V. (NL)
                - Benelux Hotel Exploitatie II B.V. (NL)
                - RDCC Hotel B.V. (NL)
                - Benelux Hotel Exploitatie III B.V. (NL)
                - AMSAB Hotel B.V. (NL)
                - Benelux Hotel Exploitatie 4 B.V. (NL)
                - Benelux Hotel Exploitatie 6 B.V. (NL)
                - DHSCH Hotel B.V. (NL)
                - Benelux Hotel Exploitatie 7 B.V. (NL)
                - Argent Office.N.V. (Belgium)
                - BHRE 4 (Maastricht) B.V. (NL)
                - BHRE 1 B.V. (NL)
                - Benelux Hotel Exploitatie 8 B.V. (NL)
                - Benelux Hotel Exploitatie 5 N.V. (BEL)
                - easyHotel Oxford OpCo Limited (UK)
                - easyHotel Newcastle OpCo Limited (UK)

- TIPS One Incentive Partners GP Limited (JE)
  - TIPS One Incentive Partners SLP (JE)
- TIPS One GP Sarl (LUX)
  - Tristan Income Plus Strategy One SCSp (LUX)
  - TIPS One Alpha Holdings Sarl (LUX)
    - TIPS One Alpha PV I Sarl (LUX)
- TIPS One Co-Investment GP Sarl (LUX)
  - TIPS One Co-Investment SCSp (LUX)
  - CCP IV (GP) LLP (GBR)
  - Curzon Capital Partners IV (GP) Limited (GBR)
    - CCP 5 GP LLP (GBR)
    - CCP 5 Pool Partnership GP Limited (JE)
      - CCP 5 Pool Partnership SLP (JE)
    - Tristan Capital Partners Asset Management Limited (GBR)
      - TCP SPAIN, SL (ESP)
      - TCP France (FRA)
      - TCP NL BV (NL)

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)

TCP Poland Spolka z ograniczoną odpowiedzialnoscią(POL)
Tristan Capital Management Company S.à.r.l. (LUX)
German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)
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)
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 CITYNORTH TX LLC (DE)
- REEP-IND CITYNORTH JV TX LLC (DE)
  - REEP-IND CITYNORTH OWNER TX 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-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 LLC (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-HINES 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 B4 OWNER LLC (DE)
  - REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)

REEP-NPD Romulus B6 LLC (DE)
- REEP-NPD Romulus B6 JV LLC (DE)

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

REEP-IND Cubes Roosevelt LLC (DE)
- REEP-IND Cubes Roosevelt JV, LLC (DE)
  - 4300 Roosevelt LLC (IL)

REEP-OFC 260 Sheridan CA LLC (DE)
- REEP-OFC 260 Sheridan JV CA LLC (DE)
  - REEP-OFC 260 Sheridan JV Owner CA LLC (DE)

REEP-MF Somerset VA LLC (DE)
- REEP-JAG Somerset JV LLC (DE)
  - REEP-JAG Somerset Owner LLC (DE)

REEP-MF Arbors VA LLC (DE)
- REEP-JAG Arbors JV LLC (DE)
  - REEP-JAG Arbors Owner LLC (DE)

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	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	0826
			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	
			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	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	0826
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	IA	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	0826
			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	
							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	
							NYL 717 Texas Member LLC	DE	NIA	New York Life Insurance Company	Ownership	60.000	New York Life Insurance Company	NO	
							NYL 717 Texas Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	40.000	New York Life Insurance Company	NO	
			33-4333250				NYL 717 Texas Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	75.960	New York Life Insurance Company	NO	
			33-4333250				NYL 717 Texas Holdings LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	24.040	New York Life Insurance Company	NO	
			33-3087177				NYL 717 Texas REIT Holdings, LLC	DE	NIA	NYL 717 Texas Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4263088				NYL 717 Texas Avenue TX TRS, LLC	DE	NIA	NYL 717 Texas REIT Holdings LLC (REIT)	Ownership	100.000	New York Life Insurance Company	NO	
							NYL 717 Texas Avenue TX Owner, LLC	DE	NIA	NYL 717 Texas REIT Holdings LLC (REIT)	Ownership	100.000	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 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	
			83-0624508				Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	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	
			83-0624508				MSVEF-MF Evanston IL 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	
			92-0334361				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	

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 *
			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	
			33-2246828				MSVEF II Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	85.000	New York Life Insurance Company	NO	
			33-2246828				MSVEF II Investor LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	15.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	50.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	NYL Investors LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Flatiron RR II LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR CLO 30 LLC	DE	NIA	Flatiron RR II LLC	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.	JEY	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 RR CLO 30 LLC.	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	
							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	

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							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	100.000	New York Life Insurance Company	NO	
			88-1150098				Country Place JV LLC	DE	NIA	Country Place LP	Ownership	100.000	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	
			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	
							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	

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							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 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	
							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	

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							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	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Marshfield LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE	NIA	REEP-SS Marshfield LLC	Ownership	85.390	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE	NIA	Third Party	Ownership	14.610	New York Life Insurance Company	NO	
							REEP-SS Vallejo LLC	DE	NIA	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	
							REEP-Royal 353 Sacramento JV LLC	DE	NIA	REEP-OFC 353 Sacramento LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-Royal 353 Sacramento JV LLC	DE	NIA	Third Party	Ownership	50.000	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	
							REEP-NPD Romulus B6 LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus B6 JV LLC	DE	NIA	REEP-NPD Romulus B6 LLC	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-IND 350 E. Plumeria CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 350 E. Plumeria JV CA LLC	DE	NIA	REEP-IND 350 E. Plumeria CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 7600 MET LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 7600 MET OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							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	100.000	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 SPV 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	LA	NIA	New York Life Insurance Company	Ownership	79.200	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC	LA	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	NIA	New York Life Insurance Company	Ownership	100.000	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 Limited. Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	19.450	New York Life Insurance Company	NO	
							Max Estates Limited. 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 Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	

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							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	
							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	
							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	
			46-4293486				NYL Investors LLC	DE	NIA	New York Life Investment Management Holdings 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	70.000	New York Life Insurance Company	NO	
			33-2273403				MSVEF II RT LLC	DE	NIA	MSVEF RT Feeder II LP	Ownership	100.000	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	
			41-2901334				MSVEF II MF Innsbrook VA LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			42-3792882				MSVEFII IND International Commerce Center .	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS JV LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS Owner 6 LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS Owner 7 LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS Owner 8 LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	

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			39-3533989				MSVEF II MF Graces Reserve Member NC LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	90.000	New York Life Insurance Company	NO	
			39-3505817				Graces Reserve JV LLC	DE	NIA	MSVEF II MF Graces Reserve Member NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
			39-3493316				Graces Reserve NC Owner LLC	DE	NIA	Graces Reserve JV LLC	Ownership	99.900	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	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, LP	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, LP	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, LP	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, LP	Ownership	100.000	New York Life Insurance Company	NO	
			92-0347104				MNCVAD II-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, LP	Ownership	100.000	New York Life Insurance Company	NO	
			92-0387490				MNCVAD II-BIG SHILOH JV 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	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807				MSSDF REIT II LLC	DE	NIA	Madison 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 Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	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	
			85-4267365				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	
			88-0722421				MSSDF REIT Funding Sub VI LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-0605792				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	
							MSSIV GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-2478001				Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV NYL Investor Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
			88-2478001				Madison Square Strategic Investments Venture LP	DE	NIA	Third Party	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	

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							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 REIT LLC	Ownership	100.000	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 Annuity Corporation	Ownership	5.100	New York Life Insurance Company	NO	
			33-1958036				NLR Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	39.530	New York Life Insurance Company	NO	
			33-1958036				NLR Speedway Venture LLC	DE	NIA	Third Party	Ownership	60.470	New York Life Insurance Company	NO	
							SC Speedway Hwy 124, LLC	DE	NIA	NLR Speedway Venture LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4122965				MSSIV-IND Speedway Phase II Member SC LLC	DE	NIA	Madison Square Strategic Investments Venture REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4098304				MSSIV-IND Speedway Phase II JV SC LLC	DE	NIA	MSSIV-IND Speedway Phase II Member SC LLC	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	
							MSSIV-MF Yorktown Member IL LLC	DE	NIA	Madison Square Strategic Investments Venture REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			42-3944779				MSSIV-MF Yorktown JV IL LLC	DE	NIA	MSSIV-MF Yorktown Member IL 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	
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4019048				MCPF Holdings LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4019048				MADISON-IND TAMARAC FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-0577235				MADISON-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	MADISON-IND POWAY CA LLC	Ownership	95.000	New York Life Insurance Company	NO	
			92-0648454				MADISON-MF GRANARY FLATS TX LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-0665896				MADISON-AO GRANARY FLATS JV LLC	DE	NIA	MADISON-MF GRANARY FLATS TX LLC	Ownership	99.999	New York Life Insurance Company	NO	
			92-0665896				MADISON-AO GRANARY FLATS JV LLC	DE	NIA	Third Party	Ownership	0.001	New York Life Insurance Company	NO	
			92-0680594				MADISON-AO GRANARY FLATS OWNER LLC	DE	NIA	MADISON-AO GRANARY FLATS JV LLC	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	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC	Ownership	100.000	New York Life Insurance Company	NO	
			99-4200017				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 Insurance Company	NO	
							MADISON-SS Kernersville QRS, Inc.	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville JV GP LLC	DE	NIA	MADISON-SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville JV GP LLC	DE	NIA	Third Party	Ownership	10.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville JV LP	DE	NIA	MADISON-SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville JV LP	DE	NIA	Third Party	Ownership	10.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville GP LLC	DE	NIA	MADISON-LPP Kernersville JV LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville LP	DE	NIA	MADISON-LPP Kernersville JV LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Apex Newbury PA LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	
			39-2172692				MCPF-MOB PEMBROKE PINES FL LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	
			39-4738855				MCPF-MF Perimeter Gardens GA LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	
			93-4025380				MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Yorkshire MD LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	

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							Yorkshire Apartments JV LLC	DE	NIA	Madison-MF Yorkshire MD LLC	Ownership	90.000	New York Life Insurance Company	NO	
							Yorkshire Apartments LP	DE	NIA	Yorkshire Apartments JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-4019048				MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	95.000	New York Life Insurance Company	NO	
			92-3853733				MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC One Main Place OR LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	

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			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				MADISON-OFC Weston Pointe FL LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	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	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4019048				MADISON-MOB CITRACADO CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4220549				Madison-MF Osprey QRS Inc.	DE	NIA	NYL Investors 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	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC GP LLC	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Crozet JV LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 85 BLUXOME CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 85 BLUXOME JV CA LLC	DE	NIA	MADISON-OFC 85 BLUXOME CA LLC	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 Insurance Company	NO	
							MCPF-MOB PEMBROKE PINES FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance 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	
			92-1954916				NYLIM BR LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	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	

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			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	
			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 Insurance 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	1.410	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	98.590	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	

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					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	
			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	
			87-1598388				MKS Digital Assets LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	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	100.000	New York Life Insurance Company	NO	
			99-5102669				High Yield Corporate Bond Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	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	

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			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	JEY	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
							MCF KB Fund III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF KB Fund III Blocker LLC	DE	NIA	MCF KB Fund III LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	
			36-4715120				Apogem Direct Lending Nighthawk Fund	CYM	NIA	Madison Capital Funding LLC	Other	100.000	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
							MCF Senior Debt Fund Blocker 2020 LLC	DE	NIA	MCF Senior Debt Fund 2020 LP	Ownership	100.000	New York Life Insurance Company	NO	
			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 PD Fund Blocker LP	DE	NIA	MCF PD Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1

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			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 CLO Holdco LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AGF 2026 GP, LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APOGEM GP-LED FUND 2026, LP	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund GP LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund RNF LP	DE	NIA	Apogem Senior Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund LP	DE	NIA	Apogem Senior Direct Lending Fund RNF LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund RNF (L) LP	DE	NIA	Apogem Senior Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund (L) LP	DE	NIA	Apogem Senior Direct Lending Fund RNF (L) LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending LuxCo GP S.à r.l.	LUX	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund (0) SCSp	LUX	NIA	Apogem Senior Direct Lending LuxCo GP S.à r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Financing Company (0) LLC	DE	NIA	Apogem Senior Direct Lending Fund (0) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Origination Company (0) LP	DE	NIA	Apogem Senior Direct Lending Financing Company (0) LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Blocker Fund (0) SCSp	LUX	NIA	Apogem Senior Direct Lending Fund (0) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Master Fund (0) SCSp	LUX	NIA	Apogem Senior Direct Lending Blocker Fund (0) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund (OL) SCSp	LUX	NIA	Apogem Senior Direct Lending LuxCo GP S.à r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Financing Company (OL) LLC	DE	NIA	Apogem Senior Direct Lending Fund (OL) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Origination Company (OL)	DE	NIA	Apogem Senior Direct Lending Financing Company (OL) LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Blocker Fund (OL) SCSp	LUX	NIA	Apogem Senior Direct Lending Fund (OL) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Master Fund (OL)	LUX	NIA	Apogem Senior Direct Lending Blocker Fund (OL) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending KB Loan Portfolio LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Star Direct Lending Fund GP LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Star Direct Lending Fund LP	CYM	NIA	Apogem Star Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Star Originator LLC	DE	NIA	Apogem Star Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Star DL Sub LP	DE	NIA	Apogem Star Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Levered Fund 2 LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Levered Fund 2 SPV LLC	DE	NIA	Apogem Direct Lending Levered Fund 2 LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Direct Lending POBA Fund LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							Apogem Direct Lending Faubourg DAC	IRL	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Partners Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Partners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners 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 Partners 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	

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							NYLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					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, 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	
							ACCI GP, LLC [formerly Apogem Cardinal Co-Investment Fund 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	

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							BFO Apogem Private Markets LP	DE	NIA	BFO GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAPM GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets LP	DE	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7
			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF 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	
							PASCIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Coinvestment 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	

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			98-1516465				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X	CYM	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-2155868				APEF XI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund XI (Cayman), LP	CYM	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-2217155				Apogem Private Equity Fund XI, LP	DE	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Multi-Asset, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Directs, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ABC Burgers LLC	DE	NIA	Private Advisors Secondary Fund V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							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	

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							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RLP Fund GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	New York Life Insurance Company	Ownership	30.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
			88-2116464				RidgeLake Co-Investment Partners, LP (RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Gemini LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Navigator LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sigma LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							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	100.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE	OTH	Employees	Ownership	49.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE	OTH	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							RLP Profit Share (OAPC), LLC	DE	OTH	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE	OTH	Ex-Employees (3 Non-Managing Members)	Ownership	98.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE	OTH	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	

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							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							NYLIM Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
			92-1409298				NYLIM CBRE Real Assets ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	94.900	New York Life Insurance Company	NO	
			86-2522120				NYLIM MacKay Core Plus Bond ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	66.500	New York Life Insurance Company	NO	
			87-3332418				NYLIM MacKay California Muni Intermediate ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	39.400	New York Life Insurance Company	NO	
			88-3582575				NYLIM MacKay High Income ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	97.100	New York Life Insurance Company	NO	
			88-1133753				NYLIM Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	75.400	New York Life Insurance Company	NO	
			88-1123341				NYLIM Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	22.200	New York Life Insurance Company	NO	
			99-1129146				NYLIM MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	15.300	New York Life Insurance Company	NO	
			99-1129146				NYLIM MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	76.100	New York Life Insurance Company	NO	
			33-3142396				NYLIM MacKay Muni Short Duration ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	59.500	New York Life Insurance Company	NO	
			39-4468630				NYLIM MacKay Muni Allocation ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	82.900	New York Life Insurance Company	NO	
			41-3348887				NYLIM International Small-Mid Cap Equity ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	97.600	New York Life Insurance Company	NO	
			41-3487871				NYLIM Investment Grade CLO ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	52.100	New York Life Insurance Company	NO	
			41-3487871				NYLIM Investment Grade CLO ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	42.200	New York Life Insurance Company	NO	
							NYLIM MacKay Muni High Income ETF	DE	NIA	NYLIM Active ETF Trust	Ownership		New York Life Insurance Company	NO	
							NYLIM ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
			47-3906297				NYLIM FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	4.600	New York Life Insurance Company	NO	
			87-3364725				NYLIM Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	76.000	New York Life Insurance Company	NO	
			84-3652172				NYLIM Candriam International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	84.900	New York Life Insurance Company	NO	

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			88-3603530				NYLIM Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	98.400	New York Life Insurance Company	NO	
			84-3671975				NYLIM Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	88.600	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.700	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.300	New York Life Insurance Company	NO	
							KILT GP S.à.r.l.	LUX	NIA	KTA Holdco	Ownership	100.000	New York Life Insurance Company	NO	
							KILT Partnership SCS	LUX	NIA	KILT GP S.à.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							VIMA Management	FRA	NIA	KTA Holdco	Ownership	100.000	New York Life Insurance Company	NO	
							VIMA Investment SCA	FRA	NIA	VIMA Management	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Management S.a.r.l.	LUX	NIA	KTA Holdco	Ownership	70.000	New York Life Insurance Company	NO	
							Kartesia Management S.a.r.l.	LUX	NIA	VIMA Investment SCA	Ownership	20.000	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 Multi-Strategies SCS SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Syndicated Holdco S.àr.l.	LUX	NIA	Kartesia Multi-Strategies SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Sponsorless Holdco I S.àr.l	LUX	NIA	Kartesia Multi-Strategies SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Participation 1 S.àr.l.	LUX	NIA	Kartesia Multi-Strategies SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Strategies Holdco 1 S.àr.l.	LUX	NIA	Kartesia Multi-Strategies SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia CLO I Designated Activity Company	IRL	NIA	Kartesia Senior Strategies Holdco 1 S.àr.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Loan Management Designated Activity Company	IRL	NIA	Kartesia Senior Strategies Holdco 1 S.àr.l.	Ownership	100.000	New York Life Insurance Company	NO	

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							Kartesia Credit Opportunities V Feeder SCS .	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Credit Opportunities V Feeder SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.a.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	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	
							KSO I Unlevered S.a.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	LUX	NIA	KSO I Unlevered S.a.r.l.	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.a.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia VI Topco S.a.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Impact Fund I SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Impact I SV	LUX	NIA	Kartesia Impact Fund I SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Polystrategy Fund SCS SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KSO Evergreen S.àr.l.	LUX	NIA	Kartesia Polystrategy Fund SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities II Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities II SCS SICAV RAIF	LUX	NIA	Kartesia Senior Opportunities II Feeder SCS	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unlevered II S.àr.l.	LUX	NIA	Kartesia Senior Opportunities II SCS SICAV RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO II Topco S.àr.l.	LUX	NIA	KASS Unlevered II S.àr.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Asset Finance III GP S.àr.l.	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Asset Finance III SCA SICAV-RAIF	LUX	NIA	Kartesia Asset Finance III GP S.àr.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Asset Finance III Securitization Vehicle S.àr.l.	LUX	NIA	Kartesia Asset Finance III SCA SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP II SICAV-RAIF	LUX	NIA	Kartesia Management S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							KSO Strategies SCSp SICAV-RAIF	LUX	NIA	Kartesia Master GP II SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO III Unlevered Sub-Fund	LUX	NIA	KSO Strategies SCSp SICAV-RAIF	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.a.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.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Operations S.a.r.l.	LUX	NIA	Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Finco 2020 S.a.r.l.	LUX	NIA	Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest France Management II SAS	FRA	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Sharia Leasing Fund I SLP	FRA	NIA	Flexam Invest France Management II SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg (CANLUX)	LUX	NIA	Candriam Group	Ownership	64.000	New York Life Insurance Company	NO	
							Candriam Luxembourg (CANLUX)	LUX	NIA	Belfius Bank	Ownership	33.000	New York Life Insurance Company	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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										Senior Employees (+1 share held by Candriam					
							Candriam Luxembourg (CANLUX)	LUX	NIA	Luxco S.à.r.l.)	Ownership	3.000	New York Life Insurance Company	NO	
							Candriam Belgian Branch	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France Branch	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	DEU	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	NLD	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam MENA Branch	ARE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Nordic Branch	SWE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.750	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 Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Private Assets SCA	LUX	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit ELTIF	LUX	NIA	Candriam Private Assets	Ownership	100.000	New York Life Insurance Company	NO	
							CPA Kartesia Securities	LUX	NIA	Candriam Private Assets Kartesia Credit ELTIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	LUX	NIA	CPA Kartesia Securities	Ownership	100.000	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.a.r.l	LUX	NIA	Candriam Luxembourg	Ownership	66.700	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.a.r.l	LUX	NIA	Apogem Capital LLC	Ownership	33.300	New York Life Insurance Company	NO	
							Andera Partners	FRA	NIA	ATA Holdco Luxembourg S.a.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 Luxembourg	Ownership	2.000	New York Life Insurance Company	NO	
							Belfius Investment Partners	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	NO	
							S.W.I.F.T. SCRL	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	11.830	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Cordius	LUX	NIA	Candriam Belgium	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	100.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.001	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 Corporate 2036	LUX	NIA	'Cordius CIG	Ownership	0.030	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 Short Term	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Global Alpha	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds US Corporate	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.200	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	0.330	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 Investment Management Capital LLC	Ownership	95.930	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	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe Edge	LUX	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 Global Income	LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L Japan Edge	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities Merger Arbitrage	LUX	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 World Edge	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L World Edge	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	52.440	New York Life Insurance Company	NO	
							Candriam Fund	LUX	NIA	Cordius CIG	Ownership	0.290	New York Life Insurance Company	NO	
							Candriam Fund SubFin Target 2031	LUX	NIA	Cordius CIG	Ownership	15.060	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	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Candriam L Alternative Multi-Strategies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam L Conservative Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.030	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	12.270	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.270	New York Life Insurance Company	NO	
							Candriam Money Market	LUX	NIA	Cordius CIG	Other	0.380	New York Life Insurance Company	NO	
							Candriam Money Market	LUX	NIA	Candriam Luxembourg (CANLUX)	Other	1.270	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.140	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Luxembourg (CANLUX)	Other	2.080	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.810	New York Life Insurance Company	NO	
							Candriam Money Market USD Sustainable	LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	
							Candriam Patrimoine Obli-Inter	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Private Assets	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	80.150	New York Life Insurance Company	NO	
							Candriam Private Assets Kartesia Credit ELTIF	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	80.150	New York Life Insurance Company	NO	
							Candriam Risk Arbitrage	FRA	NIA	Cordius CIG	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.000	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.110	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	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China	LUX	NIA	Cordius CIG	Ownership	0.020	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	14.090	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	14.110	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	LUX	NIA	Cleome Index	Ownership	0.150	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	
							NYLI GF	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	31.680	New York Life Insurance Company	NO	
							NYLI GF	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLI GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	52.590	New York Life Insurance Company	NO	
							NYLI GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLI GF AUSBIL Global Small Cap	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	88.000	New York Life Insurance Company	NO	
							NYLI GF AUSBIL Global Small Cap	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							NYLI GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.470	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.510	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.610	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.270	New York Life Insurance Company	NO	

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							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	GBR	NIA	'Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder LP	GBR	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	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	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) S.à.r.l.	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	GBR	NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP	GBR	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	JEY	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	JEY	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	
							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	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	

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							CCP IV Keirin 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 Keirin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Keirin Holding Sarl	LUX	NIA	CCP IV Keirin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	LUX	NIA	Keirin 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	
							Bangor Springhill 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) S.à.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.à.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 Caesar 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 Caesar 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 Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzoo	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	
							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	

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							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	JEY	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	JEY	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	JEY	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	JEY	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	JEY	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	JEY	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	JEY	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	JEY	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	JEY	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	JEY	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	JEY	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	JEY	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	JEY	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	JEY	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	JEY	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	
							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	

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							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 Investments 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 Limited	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 Limited	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.	LUX	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.	LUX	NIA	Third Party	Ownership	1.000	New York Life Insurance Company	NO	
							Phoenix DevCo S.a.r.l.	LUX	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	Claybrook, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							CURADO ASBAL PROPCÓ, S.L.U.	ESP	NIA	Claybrook, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Macbeth 4 SRL	BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	85.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Emerald Holdings S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	NLD	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.	NLD	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.	NLD	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	NLD	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Platinum Holding S.a.r.l	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Frankfurt Wohnland GmbH	DEU	NIA	EPISO 6 Platinum Holding 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 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 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	DEU	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	JEY	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited	JEY	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP	JEY	NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Holdco Limited	JEY	NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited	JEY	NIA	EPISO 6 Panther Holdco 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	JEY	NIA	Raag St. Andrew Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited	JEY	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	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK OBS Limited	IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited	JEY	NIA	QMK OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited	IRL	NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Hotel Limited	JEY	NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	GBR	NIA	Raag Kensington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited	JEY	NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited	JEY	NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited	JEY	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	
							Raag Kings Cross Holdings Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Raag Kings Cross Hotel Limited	JEY	NIA	Raag 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 Paddington Holdings Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited	JEY	NIA	Raag Paddington 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	GBR	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	GBR	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	JEY	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 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 Fira, S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain S.L.	ESP	NIA	easyHotel Fira, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Holdings S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							eH Barcelona Meridiana OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel 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	100.000	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	

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							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.	NLD	NIA	easyHotel BidCo No. 2 Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Budget Hotel Management (BBHM) B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSCCS Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 1 B.V.	NLD	NIA	AMSCCS Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHCC Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie II B.V.	NLD	NIA	DHCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							RDCC Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie III B.V.	NLD	NIA	RDCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSAB Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 4 B.V.	NLD	NIA	AMSAB Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 6 B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHSCH Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 7 B.V.	NLD	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 (Maastricht) B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							BHRE 1 B.V.	NLD	NIA	BHRE 4 (Maastricht) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 8 B.V.	NLD	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	JEY	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	JEY	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	
							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	JEY	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	JEY	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	

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							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	
							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	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	79.480	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	12.710	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.400	New York Life Insurance Company	NO	
							Ausbil CORE Global Listed Infrastructure Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.750	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	
			42-4306807				REEP-IND CITYNORTH TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			42-4282500				REEP-IND CITYNORTH JV TX LLC	DE	NIA	REEP-IND CITYNORTH TX LLC	Ownership	95.000	New York Life Insurance Company	NO	
			42-4915015				REEP-IND CITYNORTH OWNER TX LLC	DE	NIA	REEP-IND CITYNORTH JV TX 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	
							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-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	

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 *
			61-1808552				MARKET ROSS TX GARAGE OWNER LLC	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	
							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	
			39-2383351				REEP-IND Cubes Roosevelt LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Cubes Roosevelt JV, LLC	DE	NIA	REEP-IND Cubes Roosevelt LLC	Ownership	90.000	New York Life Insurance Company	NO	
			88-1004165				4300 Roosevelt LLC	IL	NIA	REEP-IND Cubes Roosevelt JV, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan CA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV CA LLC	DE	NIA	REEP-OFC 260 Sheridan CA LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV CA LLC	DE	NIA	Third Party	Ownership	50.000	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	
							REEP-MF Somerset VA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership		New York Life Insurance Company	NO	
							REEP-JAG Somerset JV LLC	DE	NIA	REEP-MF Somerset VA LLC	Ownership		New York Life Insurance Company	NO	
							REEP-JAG Somerset Owner LLC	DE	NIA	REEP-JAG Somerset JV LLC	Ownership		New York Life Insurance Company	NO	
							REEP-MF Arbors VA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership		New York Life Insurance Company	NO	
							REEP-JAG Arbors JV LLC	DE	NIA	REEP-MF Arbors VA LLC	Ownership		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-JAG Arbors Owner LLC	DE	NIA	REEP-JAG Arbors JV LLC	Ownership		New York Life Insurance Company	NO	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

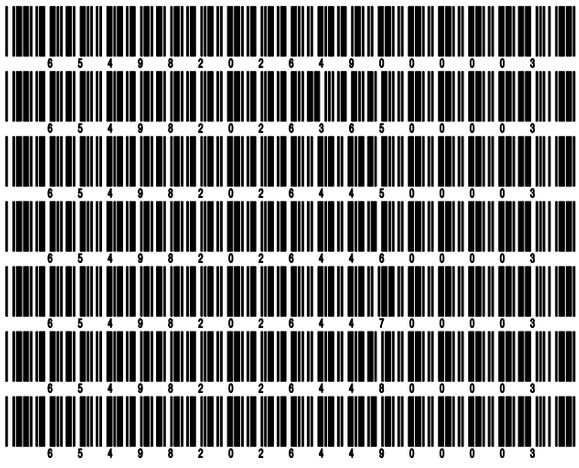
5.

6.

7.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Contingent liability		58,695
2597.	Summary of remaining write-ins for Line 25 from overflow page		58,695

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	15,172,427	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		15,166,591
	2.2 Additional investment made after acquisition	914,932	9,169
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	2,727	3,333
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	16,084,632	15,172,427
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	16,084,632	15,172,427

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,446,034,604	1,460,927,890
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	163,948,399	183,078,397
	2.2 Additional investment made after acquisition	7,531,656	13,194,716
3.	Capitalized deferred interest and other	1,017,132	1,636,159
4.	Accrual of discount	743,648	1,087,971
5.	Unrealized valuation increase/(decrease)		9,842,363
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	247,390,385	199,691,170
8.	Deduct amortization of premium and mortgage interest points and commitment fees	829,097	1,380,010
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		22,661,713
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,371,055,957	1,446,034,604
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,371,055,957	1,446,034,604
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,371,055,957	1,446,034,604

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	332,154,856	299,051,126
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,851,289	5,542,058
	2.2 Additional investment made after acquisition	15,455,554	22,558,515
3.	Capitalized deferred interest and other		
4.	Accrual of discount	1,467	1,752
5.	Unrealized valuation increase/(decrease)	22,575,929	13,518,667
6.	Total gain (loss) on disposals	275	162,139
7.	Deduct amounts received on disposals	3,001,675	6,162,332
8.	Deduct amortization of premium, depreciation and proportional amortization	870,227	1,135,201
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	5,054,016	1,381,867
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	371,113,451	332,154,856
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	371,113,451	332,154,856

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,514,972,389	6,689,274,289
2.	Cost of bonds and stocks acquired	1,662,275,897	2,082,761,824
3.	Accrual of discount	6,608,622	8,544,709
4.	Unrealized valuation increase/(decrease)	4,392,340	7,249,743
5.	Total gain (loss) on disposals	(5,342,490)	(30,766,126)
6.	Deduct consideration for bonds and stocks disposed of	1,386,725,074	2,226,746,486
7.	Deduct amortization of premium	10,346,092	16,370,299
8.	Total foreign exchange change in book/adjusted carrying value	(2,229,432)	7,384,254
9.	Deduct current year's other than temporary impairment recognized	3,057,179	7,096,262
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	230,949	736,743
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,780,779,930	6,514,972,389
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	6,780,779,930	6,514,972,389

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	2,442,901,372	533,499,101	538,783,136	16,119,631	2,359,768,289	2,442,901,372	2,453,736,968	2,369,758,200
2.	NAIC 2 (a)	2,876,291,581	130,699,778	102,601,390	(28,295,070)	2,950,806,326	2,876,291,581	2,876,094,899	2,839,051,910
3.	NAIC 3 (a)	308,769,584	3,253,529	17,179,747	(17,248,815)	323,969,699	308,769,584	277,594,551	305,874,674
4.	NAIC 4 (a)	105,689,025	3,905,162	12,036,177	28,888,384	110,363,444	105,689,025	126,446,394	105,844,084
5.	NAIC 5 (a)	20,976,627	1,188,354	1,045,088	1,007,064	23,728,680	20,976,627	22,126,957	23,408,978
6.	NAIC 6 (a)	4,817,988		3,128,693	779,663	3,011,837	4,817,988	2,468,958	2,445,726
7.	Total ICO	5,759,446,177	672,545,924	674,774,231	1,250,857	5,771,648,275	5,759,446,177	5,758,468,727	5,646,383,572
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	963,295,588	104,305,464	31,600,432	(8,099,467)	958,804,485	963,295,588	1,027,901,153	948,852,660
9.	NAIC 2	109,838,313	17,205,398	1,789,946	(570,418)	97,340,877	109,838,313	124,683,347	95,966,204
10.	NAIC 3	12,298,544	4,426,055	174,144	678,296	11,657,503	12,298,544	17,228,751	10,070,222
11.	NAIC 4	7,906,849	613,722	341,333	232,593	4,859,465	7,906,849	8,411,831	3,954,964
12.	NAIC 5				1,068,025	1,068,025		1,068,025	74,350
13.	NAIC 6	62,019		6,927	5,311,696	66,070	62,019	5,366,788	
14.	Total ABS	1,093,401,313	126,550,639	33,912,782	(1,379,275)	1,073,796,425	1,093,401,313	1,184,659,895	1,058,918,400
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2	3,026,842			(35,992)	3,005,432	3,026,842	2,990,850	3,047,447
17.	NAIC 3								
18.	NAIC 4								
19.	NAIC 5		11		7,020			7,031	
20.	NAIC 6								
21.	Total Preferred Stock	3,026,842	11		(28,972)	3,005,432	3,026,842	2,997,881	3,047,447
22.	Total ICO, ABS & Preferred Stock	6,855,874,331	799,096,574	708,687,013	(157,390)	6,848,450,132	6,855,874,331	6,946,126,502	6,708,349,419

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

NAIC 1 $ 223,145,453 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $ 445,043 ; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	144,468,203	XXX	143,790,179	16,258	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	72,198,749	(1)
2.	Cost of short-term investments acquired	921,525,499	164,257,119
3.	Accrual of discount	4,714,088	847,784
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(27,565)	6,529
6.	Deduct consideration received on disposals	853,942,569	92,912,682
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)	144,468,202	72,198,749
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	144,468,202	72,198,749

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	913,066
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase/(decrease)	(1,751,046)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	(837,979)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(837,979)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - highly effective hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - all other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(837,979)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(837,979)
4.	Part D, Section 1, Column 6		
5.	Part D, Section 1, Column 7	(837,980)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1

		Fair Value Check	
7.	Part A, Section 1, Column 16	(837,979)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(837,979)
10.	Part D, Section 1, Column 9		
11.	Part D, Section 1, Column 10	(837,980)	
12	Total (Line 9 minus Line 10 minus Line 11)		1

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	803,073	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	803,072	
16.	Total (Line 13 plus Line 14 minus Line 15)		1

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	222,618,263	178,279,040
2.	Cost of cash equivalents acquired	2,689,393,662	5,237,749,336
3.	Accrual of discount	1,438,200	14,584,075
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(5,945)	36,809
6.	Deduct consideration received on disposals	2,789,106,368	5,208,026,877
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		(4,120)
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)	124,337,812	222,618,263
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	124,337,812	222,618,263

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
e511 - 224 S Michigan	Chicago	IL	01/31/2025	N/A			16,084,631	310,173
0299999. Acquired by internal transfer							16,084,631	310,173
0399999 - Totals							16,084,631	310,173

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2305859	ENCINO	CA		02/18/2026	6.750	1,721,050		2,320,000
KKR2312350	SAN FERNANDO	CA		05/20/2026	8.125	452,679		550,000
KKR2322486	VENTURA	CA		07/14/2026	7.375	915,898		1,186,898
KKR2305677	DELRAY BEACH	FL		04/21/2026	7.875	212,026		275,000
KKR2307553	GAINESVILLE	FL		04/21/2026	6.000	234,465		455,000
KKR2312349	MIAMI BEACH	FL		06/05/2026	7.249	1,358,927		1,650,000
KKR2305676	CROWN POINT	IN		04/23/2026	6.875	164,343		200,000
KKR2322332	DUNDALK	MD		07/10/2026	7.250	152,908		198,000
KKR2322331	ROYAL OAK	MI		06/30/2026	7.500	250,799		325,000
KKR2322330	HAW RIVER	NC		07/08/2026	7.375	109,661		142,000
KKR2322487	OAKHURST	NJ		06/29/2026	7.625	2,056,374		2,500,000
KKR2322329	GLEN COVE	NY		07/21/2026	6.875	480,333		623,000
KKR2323870	DUCK CREEK VILLAGE	UT		07/13/2026	7.375	469,463		570,000
KKR2312203	HAMPTON	VA		06/01/2026	6.990	133,834		220,000
0399999. Mortgages in good standing - residential mortgages-all other						8,712,760		11,214,898
3741594	PHOENIX	AZ		02/18/2026	7.900		229,095	548,597
3741669	TEMPE	AZ		07/29/2026	5.880	2,104,724		3,023,669
3741681	PHOENIX	AZ		08/06/2026	5.820	486,566		1,155,748
3741675	STOCKTON	CA		07/31/2026	6.380	71,722		120,823
3741679	GOLETA	CA		08/26/2026	5.910	153,899		255,124
3741691	SANTA CLARITA	CA		09/28/2026	5.340	46,976		75,119
3741699	SAN DIEGO	CA		09/10/2026	4.700	9,490,000		18,258,621
3741667	AURORA	CO		07/07/2026	5.940	971,837		1,486,410
3741685	WASHINGTON	DC		07/30/2026	5.870	645,185		1,034,252
3741666	KISSIMMEE	FL		07/16/2026	6.669	547,855		848,394
3741676	BROOKHAVEN	GA		07/08/2026	5.919	350,670		540,154
3741686	LYNWOOD	IL		09/01/2026	6.310	409,188		640,893
3741703	JOLIET	IL		08/26/2026	5.910	9,990,000		15,518,717
3741411	INDIANAPOLIS	IN		08/26/2024	9.769		85,495	1,851,564
3741677	SOMERVILLE	MA		09/01/2026	5.470	491,344		731,478
3741665	LAUREL	MD		07/09/2026	6.160	9,921,000		14,293,333
3741688	RALEIGH	NC		08/17/2026	5.970	10,205,192		16,474,359
3741662	WEST ORANGE	NJ		07/15/2026	5.580	9,802,759		14,427,481
3741313	LAS VEGAS	NV		08/17/2023	7.769		26,910	6,947,224
3741663	RENO	NV		08/04/2026	4.920	359,699		634,505
3741539	MT. SINAI	NY		08/21/2025	8.150		31,255	684,929
3741640	NEW YORK	NY		07/30/2026	6.090	978,777		1,990,131
3741670	ASTORIA	NY		07/27/2026	5.769	(12,389)		8
3741400	GREENVILLE	SC		09/27/2024	8.169		304,334	2,847,080
3741678	SUMMERVILLE	SC		09/03/2026	6.210	1,904		3,026
3741683	NASHVILLE	TN		07/31/2026	5.719	870,360		1,348,663
3741389	ALLEN	TX		07/08/2024	6.626		180,545	11,882,400
3741687	FORT WORTH	TX		08/07/2026	5.549	392,436		671,200
3741689	DALLAS	TX		08/28/2026	5.240	8,138,972		12,589,744
3741716	FORT WORTH	TX		09/11/2026	6.636	2,931,703		5,880,832
3741403	SALT LAKE CITY	UT		10/07/2024	7.950		861,838	3,997,195
3741664	WOODBRIDGE	VA		07/15/2026	5.630	1,081,323		1,621,992
3741592	BELLEVUE	WA		02/13/2026	8.120		253,465	788,088
0599999. Mortgages in good standing - commercial mortgages-all other						70,431,700	1,972,937	143,171,754
3741641	NEW YORK	NY		07/30/2026	7.370	15,536		31,590
3741671	ASTORIA	NY		07/27/2026	10.019	(3,097)		2
0699999. Mortgages in good standing - mezzanine loans						12,439		31,592
0899999. Total mortgages in good standing						79,156,899	1,972,937	154,418,244
1699999. Total - restructured mortgages								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						79,156,899	1,972,937	154,418,244

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3741307	PHOENIX	AZ		08/28/2023	09/04/2026	1,559,467		910			910		1,560,377	1,560,377			
3741112	ONTARIO	CA		12/31/2020	07/08/2026	19,250,000							19,250,000	19,250,000			
3741113	ONTARIO	CA		12/31/2020	07/08/2026	17,510,916		(10,916)			(10,916)		17,500,000	17,500,000			
KKR2284315	SANTA YNEZ	CA		02/06/2026	08/27/2026	1,345,468		(40,703)			(40,703)		1,304,765	1,304,765			
3741226	ORLANDO	FL		12/14/2021	09/10/2026	11,682,168							11,682,168	11,682,168			
3741167	ELDERSBURG	MD		08/12/2021	06/30/2026	809,000							809,000	809,000			
3741222	HAGERSTOWN	MD		12/02/2021	09/15/2026	8,100,000							8,100,000	8,100,000			
3741190	BRIDGETON	MO		10/19/2021	08/26/2026	14,699,154							14,699,154	14,699,154			
3741283	OBETZ	OH		09/20/2022	07/02/2026	35,280,000							35,280,000	35,280,000			
3741165	AUSTIN	TX		08/30/2021	08/28/2026	520,000							520,000	520,000			
3741369	GEORGETOWN	TX		06/03/2024	09/15/2026	2,474,639		5,361			5,361		2,480,000	2,480,000			
3741389	ALLEN	TX		07/08/2024	09/11/2026	9,679,791		12,280			12,280		9,692,071	9,692,071			
3741213	SEATTLE	WA		06/10/2022	09/03/2026	12,040,000							12,040,000	12,040,000			
0199999. Mortgages closed by repayment						134,950,602		(33,067)			(33,067)		134,917,535	134,917,535			
3741158	FAIRHOPE	AL		06/02/2021		4,020							4,020	4,020			
KKR2103759	ATHENS	AL		06/02/2025		574		(73)			(73)		501	501			
KKR2291157	BIRMINGHAM	AL		11/26/2025		395		(44)			(44)		351	351			
KKR2298378	TUCSON	AZ		02/10/2026		662		(53)			(53)		609	609			
3741114	LOS ANGELES	CA		12/31/2020		76,159							76,159	76,159			
3741115	LOS ANGELES	CA		12/31/2020		78,929		18,554			18,554		97,484	97,484			
3741132	CITY OF INDUSTRY	CA		12/31/2020		24,892							24,892	24,892			
3741133	CITY OF INDUSTRY	CA		12/31/2020		49,364		(14,139)			(14,139)		35,224	35,224			
3741134	SAN DIEGO	CA		12/31/2020		109,350							109,350	109,350			
3741135	SAN DIEGO	CA		12/31/2020		209,262		(41,031)			(41,031)		168,230	168,230			
3741146	CONCORD	CA		05/26/2021		4,329							4,329	4,329			
3741151	SAN FRANCISCO	CA		06/30/2021		2,942							2,942	2,942			
3741168	DOWNEY	CA		08/19/2021		1,743							1,743	1,743			
3741183	SAN FRANCISCO	CA		10/21/2021		618		39			39		658	658			
3741234	TARZANA	CA		03/17/2022		15,680							15,680	15,680			
3741239	RIALTO	CA		02/25/2022		1,239,040							1,239,040	1,239,040			
3741292	LAGUNA HILLS	CA		03/17/2023		41,802							41,802	41,802			
3741320	RIVERSIDE	CA		09/27/2023		1,786,594							1,786,594	1,786,594			
KKR2186592	BRENTWOOD	CA		10/06/2025		2,100		(175)			(175)		1,925	1,925			
KKR2186593	GLENDALE	CA		10/20/2025		1,017		(74)			(74)		943	943			
KKR2188548	DUARTE	CA		10/02/2025		2,302		(186)			(186)		2,116	2,116			
KKR2204213	ESCONDIDO	CA		10/09/2025		2,009		(162)			(162)		1,847	1,847			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2226417	EL CAJON	CA		11/04/2025		5,780		(491)			(491)		5,289	5,289			
KKR2226435	WALNUT CREEK	CA		12/06/2025		3,356		(292)			(292)		3,064	3,064			
KKR2253157	LAKE FOREST	CA		01/02/2026		1,579		(126)			(126)		1,453	1,453			
KKR2279343	TARZANA	CA		02/01/2026		2,212		(168)			(168)		2,044	2,044			
KKR2279403	RIALTO	CA		02/09/2026		1,234		(96)			(96)		1,138	1,138			
KKR2284315	SANTA YNEZ	CA		02/06/2026		1,085							1,085	1,085			
KKR2287896	GLENDORA	CA		02/23/2026		1,866		(114)			(114)		1,752	1,752			
KKR2287955	SANTA CLARITA	CA		02/10/2026		458		(158)			(158)		300	300			
KKR2287991	LOS ANGELES	CA		03/11/2026		1,476		(125)			(125)		1,351	1,351			
KKR2291215	ADELANTO	CA		02/17/2026		497		(79)			(79)		418	418			
KKR2298141	BAKERSFIELD	CA		04/15/2026		5,517		(43)			(43)		5,474	5,474			
KKR2298142	CHINO HILLS	CA		04/15/2026		1,321		(89)			(89)		1,232	1,232			
KKR2305859	ENCINO	CA		02/18/2026		1,726		(247)			(247)		1,479	1,479			
KKR2312350	SAN FERNANDO	CA		05/20/2026		318		(28)			(28)		290	290			
KKR2252911	NORTHGLENN	CO		12/30/2025		905		(75)			(75)		830	830			
3741233	STRATFORD	CT		02/16/2022		15,286							15,286	15,286			
3741259	STRATFORD	CT		06/21/2022		13,833							13,833	13,833			
3741515	NEW HAVEN	CT		08/05/2025		15,352		72			72		15,424	15,424			
KKR2290792	WASHINGTON	DC		12/12/2025		2,346		(155)			(155)		2,191	2,191			
3741202	MAITLAND	FL		10/25/2021		3,088							3,088	3,088			
3741426	MIAMI BEACH	FL		10/29/2024		7,416							7,416	7,416			
KKR2103729	ST. PETERSBURG	FL		06/20/2025		393		(50)			(50)		343	343			
KKR2165207	KISSIMMEE	FL		10/06/2025		936		(67)			(67)		869	869			
KKR2204219	BRADENTON	FL		10/27/2025		1,423		(115)			(115)		1,308	1,308			
KKR2212827	MINNEOLA	FL		10/29/2025		4,812		(178)			(178)		4,634	4,634			
KKR2234110	SUNRISE	FL		10/07/2025		1,435		(117)			(117)		1,318	1,318			
KKR2253021	HIALEAH	FL		01/06/2026		491		(39)			(39)		452	452			
KKR2253190	MIAMI	FL		12/18/2025		1,102		(68)			(68)		1,034	1,034			
KKR2287729	MIAMI BEACH	FL		03/10/2026		2,293		(56)			(56)		2,237	2,237			
KKR2291378	BRADENTON	FL		02/10/2026		823		(36)			(36)		787	787			
KKR2307553	GAINESVILLE	FL		04/21/2026		272		(43)			(43)		229	229			
KKR2312349	MIAMI BEACH	FL		06/05/2026		1,124		(94)			(94)		1,030	1,030			
3741145	LAWRENCEVILLE	GA		04/28/2021		3,531							3,531	3,531			
3741159	GROVETOWN	GA		06/02/2021		4,816							4,816	4,816			
3741191	AUGUSTA	GA		09/22/2021		1,840							1,840	1,840			
3741514	ATLANTA	GA		08/05/2025		4,836		24			24		4,860	4,860			
KKR2188591	ELLENWOOD	GA		10/30/2025		702		(43)			(43)		659	659			
KKR2291241	STONE MOUNTAIN	GA		02/13/2026		693		(73)			(73)		620	620			
3741390	CHICAGO	IL		10/08/2024		143,503							143,503	143,503			
KKR2234143	ORLAND PARK	IL		12/08/2025		2,797		(105)			(105)		2,692	2,692			
KKR2186578	VALPARAISO	IN		10/09/2025		808		(67)			(67)		741	741			
KKR2305676	CROWN POINT	IN		04/23/2026		294		(23)			(23)		271	271			
3741429	OXON HILL	MD		11/06/2024		13,936							13,936	13,936			
KKR2298377	AUBURN	ME		12/05/2025		308		(37)			(37)		271	271			
3741272	DETROIT	MI		08/25/2022		49,585							49,585	49,585			
3741299	KANSAS CITY	MO		06/28/2023		17,345							17,345	17,345			
KKR2287820	INDEPENDENCE	MO		02/27/2026		437		(39)			(39)		398	398			
KKR2291296	KANSAS CITY	MO		12/12/2025		540		(57)			(57)		483	483			
KKR2291390	INDEPENDENCE	MO		01/29/2026		424		(46)			(46)		378	378			
KKR2291392	RAYTOWN	MO		02/02/2026		539		(57)			(57)		482	482			
3741152	CHARLOTTE	NC		05/26/2021		3,865							3,865	3,865			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3741188	RALEIGH	NC		10/20/2021		500							500	500			
3741276	FAYETTEVILLE	NC		07/08/2022		13,394							13,394	13,394			
3741395	HUNTERSVILLE	NC		08/14/2024		6,189							6,189	6,189			
KKR2265404	MOORESVILLE	NC		12/15/2025		4,647		(369)			(369)		4,278	4,278			
KKR2301849	CHARLOTTE	NC		05/20/2026		376		(49)			(49)		327	327			
3741160	MARLBORO	NJ		08/17/2021		1,369							1,369	1,369			
3741196	RAHWAY	NJ		11/16/2021		3,047							3,047	3,047			
3741197	RAHWAY	NJ		11/16/2021		1,414							1,414	1,414			
KKR2203928	ROSELLE	NJ		11/13/2025		1,111		(91)			(91)		1,020	1,020			
KKR2212821	ALLENTOWN	NJ		10/27/2025		2,540		(169)			(169)		2,371	2,371			
KKR2253074	NEWARK	NJ		01/15/2026		1,808		(142)			(142)		1,666	1,666			
KKR2253202	ROCHELLE PARK	NJ		12/30/2025		1,103		(88)			(88)		1,015	1,015			
3741130	RENO	NV		12/31/2020		87,670							87,670	87,670			
3741131	RENO	NV		12/31/2020		173,914		(45,616)			(45,616)		128,298	128,298			
KKR2253041	LAS VEGAS	NV		01/16/2026		1,729		(114)			(114)		1,615	1,615			
3741256	NEW YORK	NY		06/08/2022		62,047							62,047	62,047			
3741436	NEW YORK	NY		11/12/2024		6,173							6,173	6,173			
3741608	CENTRAL ISLIP	NY		03/02/2026		2,574		26			26		2,600	2,600			
KKR2143945	BELLEROSE	NY		10/03/2025		2,085		(181)			(181)		1,904	1,904			
KKR2188531	FARMINGDALE	NY		11/19/2025		1,940		(164)			(164)		1,776	1,776			
KKR2245465	SOUTH FALLSBURG	NY		10/16/2025		525		(77)			(77)		448	448			
KKR2284290	ROCHESTER	NY		03/05/2026		273		(24)			(24)		249	249			
KKR2287752	INWOOD	NY		02/24/2026		735		(62)			(62)		673	673			
KKR2287917	EAST MORICHES	NY		03/24/2026		1,853		(160)			(160)		1,693	1,693			
KKR2287950	EAST WILLISTON	NY		03/05/2026		3,656		(311)			(311)		3,345	3,345			
KKR2298379	BROOKLYN	NY		04/27/2026		3,136		(255)			(255)		2,881	2,881			
KKR2301868	BRONX	NY		05/13/2026		2,071		(258)			(258)		1,813	1,813			
3741218	WESTERVILLE	OH		02/03/2022		3,652							3,652	3,652			
3741383	VANDALIA	OH		09/06/2024		6,029							6,029	6,029			
KKR2290817	YUKON	OK		12/08/2025		563		(52)			(52)		511	511			
KKR2103719	PHILADELPHIA	PA		06/02/2025		328		(42)			(42)		286	286			
KKR2234223	PHILADELPHIA	PA		11/19/2025		363		(35)			(35)		328	328			
KKR2252956	LANSDALE	PA		12/30/2025		631		(52)			(52)		579	579			
KKR2252966	ALLENTOWN	PA		12/17/2025		460		(39)			(39)		421	421			
KKR2256779	LAURELDALE	PA		01/16/2026		441		(45)			(45)		396	396			
KKR2291173	DUNMORE	PA		12/22/2025		701		(75)			(75)		626	626			
3741378	DUNCAN	SC		08/27/2024		4,342							4,342	4,342			
KKR2298376	NORTH CHARLESTON	SC		04/02/2026		906		(56)			(56)		850	850			
3741513	MADISON	TN		08/05/2025		12,228		80			80		12,308	12,308			
KKR2103832	KNOXVILLE	TN		06/17/2025		706		(89)			(89)		617	617			
3741110	HOUSTON	TX		12/31/2020		73,172							73,172	73,172			
3741111	HOUSTON	TX		12/31/2020		71,394		(5,836)			(5,836)		65,559	65,559			
3741147	AUSTIN	TX		06/30/2021		5,242							5,242	5,242			
3741169	HOUSTON	TX		07/29/2021		3,517							3,517	3,517			
3741174	AUSTIN	TX		09/01/2021		1,090							1,090	1,090			
KKR2186507	LUBBOCK	TX		09/30/2025		496		(28)			(28)		468	468			
KKR2212766	DENISON	TX		12/09/2025		622		(51)			(51)		571	571			
KKR2256774	EASTLAND	TX		10/16/2025		387		(39)			(39)		348	348			
KKR2256807	MIDWAY	TX		12/23/2025		603		(62)			(62)		541	541			
KKR2279325	KATY	TX		01/29/2026		2,052		(94)			(94)		1,958	1,958			
KKR2279399	PORTER	TX		01/29/2026		1,240		(93)			(93)		1,147	1,147			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
KKR2298375	COMMERCE	TX		04/15/2026		498		(40)			(40)		458	458			
KKR2301910	ARLINGTON	TX		03/20/2026		641		(77)			(77)		564	564			
3741406	LEHI	UT		10/01/2024		9,598							9,598	9,598			
KKR2290392	PARK CITY	UT		02/18/2026		4,914		(358)			(358)		4,556	4,556			
3741305	FREDERICKSBURG	VA		06/21/2023		13,429							13,429	13,429			
KKR2279085	ROANOKE	VA		02/12/2026		842		(37)			(37)		805	805			
KKR2298140	NOKESVILLE	VA		03/25/2026		2,698		(130)			(130)		2,568	2,568			
KKR2312203	HAMPTON	VA		06/01/2026		117		(10)			(10)		107	107			
KKR2103816	COVINGTON	WA		06/20/2025		1,064		(134)			(134)		930	930			
KKR2204235	BLACK DIAMOND	WA		11/04/2025		4,151		(336)			(336)		3,815	3,815			
KKR2234255	SEATTLE	WA		11/13/2025		3,789		(370)			(370)		3,419	3,419			
KKR2287954	BROOKFIELD	WI		01/21/2026		790		(68)			(68)		722	722			
KKR2291336	OAK CREEK	WI		04/07/2026		503		(53)			(53)		450	450			
0299999. Mortgages with partial repayments						4,628,416		(97,269)			(97,269)		4,531,147	4,531,147			
0599999 - Totals						139,579,018		(130,336)			(130,336)		139,448,682	139,448,682			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
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	Commitment for Additional Investment	Percentage of Ownership
92892A-AA-3	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)	Wilmington	DE		5.B	12/31/2025			6,591			0.000
92892A-AB-1	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)	Wilmington	DE		5.B	12/31/2025			6,584,537			0.000
1199999. Debt securities that do not qualify as bonds - debt securities that do not qualify as bonds solely to a lack of meaningful cash flows - NAIC Designation not assigned by the SVO - unaffiliated									6,591,128			XXX
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Oxford Finance Credit GP II, LLC		05/27/2022			160,000		984,126	0.020
000000-00-0	1301LP Innovation Credit SMA II, L.P.	Wilmington	DE	SVB Innovation Credit Partners SMA II, LLC		10/11/2022			356,611		2,082,780	0.020
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated									516,611		3,066,906	XXX
878091-BH-9	16260A Teachers Insurance & Annuity Association Surplus Note (878091BH9)	New York	NY		1.D FE	07/31/2026		7,001,400				0.000
2799999. Surplus notes - unaffiliated								7,001,400				XXX
83409W-AF-9	13630A SOL VIRTUS NOTE ISSUER SPV 2022-1 Funded (83409WAF9)	Wilmington	DE			01/01/2023			32,465			0.050
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY			08/31/2023			255,032			0.036
83411*-AF-6	14320A SOL TESSELLATUS SPV 24-1 FUNDED (83411*AF6)	Wilmington	DE			06/30/2024			28,001			0.049
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE			07/31/2024			24,567			0.036
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)	New York	NY			06/30/2025			77,003			1.000
80589@-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589@AG4)	New York	NY			09/23/2025			136,767			0.000
62481@-AH-9	15860A MSP 2026-1 CASL_26-1 (62481@AH9)	New York	NY			02/28/2026		4,220				0.000
25756*-AD-5	15930A DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2 (25756*AD5)	New York	NY			03/31/2026		816,163				1.000
73758#-AG-2	16270A Potentia Ludis II SPV LLC 2026-1 OCTL_26 (73758#AG2)	New York	NY			07/31/2026		172,316				0.000
34985#-AG-9	16280A Forum Quadratum 2026-1 Funded (34985#AG9)	New York	NY			07/31/2026		106,021				0.000
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated								1,098,721	553,835			XXX
7899999. Total - unaffiliated								8,100,121	7,661,574		3,066,906	XXX
7999999. Total - affiliated												XXX
8099999 - Totals								8,100,121	7,661,574		3,066,906	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
92892A-AA-3	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)	Wilmington	DE	Partial Disposal	12/31/2025	09/30/2026	171	(5)				(6)		165	165				
92892A-AB-1	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)	Wilmington	DE	Partial Disposal	12/31/2025	09/30/2026	170,414	(5,014)	(134)			(5,148)		165,265	165,265				925
1199999. Debt securities that do not qualify as bonds - debt securities that do not qualify as bonds solely to a lack of meaningful cash flows - NAIC Designation not assigned by the SVO - unaffiliated							170,585	(5,020)	(134)			(5,154)		165,431	165,431				925
000000-00-0	1383LP Impact 504 Loan Fund LLC	Arlington	VA	Partial Disposal	12/08/2023	09/16/2026	160,217	(2,133)				(2,133)		158,084	158,084				2,133

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							160,217	(2,133)				(2,133)		158,084	158,084				2,133
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Partial Disposal	05/27/2022	07/15/2026	1,674	(47)				(47)		1,627	1,627				258
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							1,674	(47)				(47)		1,627	1,627				258
92347W-AB-4	13360A Veritas Doctrina Note Issuer VRTDC_22 (92347WAB4)	Chicago	IL	Partial Disposal	11/01/2022	09/30/2026	1,937							1,937	1,937				
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY	Partial Disposal	08/31/2023	08/31/2026	257,639							257,639	257,639				
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE	Partial Disposal	07/31/2024	08/31/2026	21,641			5		(5)		21,636	21,636				
73758*-AG-6	14890A POTENTIA LUDIS SPV LLC FUNDED (73758*AG6)	Wilmington	DE	Partial Disposal	03/19/2025	08/31/2026	62,772							62,772	62,772				
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)	New York	NY	Partial Disposal	06/30/2025	09/30/2026	11,776							11,776	11,776				
80589@-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589@AG4)	New York	NY	Partial Disposal	09/23/2025	08/31/2026	390			9		(9)		380	380				
92892D-AH-2	15770A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892DAH2)	Wilmington	DE	Partial Disposal	12/31/2025	09/30/2026	836							836	836				
62481@-AH-9	15860A MSP 2026-1 CASL_26-1 (62481@AH9)	New York	NY	Partial Disposal	02/28/2026	09/30/2026	14,826			619		(619)		14,208	14,208				
25756*-AD-5	15930A DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2 (25756*AD5)	New York	NY	Partial Disposal	03/31/2026	09/30/2026	283,028			939		(939)		282,089	282,089				
73758#-AG-2	16270A Potentia Ludis II SPV LLC 2026-1 OCTL_26 (73758#AG2)	New York	NY	Partial Disposal	07/31/2026	09/30/2026	9,984			18		(18)		9,966	9,966				
34985#-AG-9	16280A Forum Quadratum 2026-1 Funded (34985#AG9)	New York	NY	Partial Disposal	07/31/2026	09/30/2026	102,863			793		(793)		102,070	102,070				
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							767,692			2,383		(2,383)		765,309	765,309				
7899999. Total - unaffiliated							1,100,168	(7,200)	(134)	2,383		(9,717)		1,090,451	1,090,451				3,316
7999999. Total - affiliated																			
8099999 - Totals							1,100,168	(7,200)	(134)	2,383		(9,717)		1,090,451	1,090,451				3,316

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Y62014-AA-6	NAKILAT INC	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		114,497	113,645	1,685	1.D FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					114,497	113,645	1,685	XXX
62828M-2F-7	MUTHOOT FINANCE LTD	09/25/2026	STANDARD CHARTERED		192,500	200,000	1,757	3.A FE
76650A-AA-8	RIESEL HOLDCO LLC	07/09/2026	CAPITALIZED INTEREST		25,211	25,211		5.C
N53766-AA-4	MV24 CAPITAL BV	08/11/2026	GOLDMAN SACHS		136,436	134,420	1,789	2.C FE
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	08/17/2026	J.P. MORGAN SECURITIES LLC		119,968	121,548	125	2.C FE
P5001#-AA-5	GLACIER ACQUISITIONCO SPA	07/22/2026	DIRECT PLACEMENT		7,000,000	7,000,000		2.C PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					7,474,115	7,481,179	3,671	XXX
00459*-AA-4	ACF TD HOLDINGS 2 LLC	08/31/2026	DIRECT PLACEMENT		3,500,000	3,500,000		2.B PL
03027X-CV-0	AMERICAN TOWER CORPORATION	09/15/2026	SUSQUEHANNA FINANCIAL GROUP		4,994,206	5,075,000	1,621	2.B FE
03076C-AS-5	AMERIPRISE FINANCIAL INC	09/15/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,007,118	5,225,000	75,320	1.G FE
036940-AD-6	AON NORTH AMERICA INC	09/15/2026	RBC CAPITAL MARKETS CORP		5,001,433	5,025,000		2.A FE
05624B-AA-8	BCPE FUEGO INVESTOR LP	07/01/2026	DIRECT PLACEMENT		101,000	100,000		1.G PL
05624B-AB-6	BCPE FUEGO INVESTOR LP	07/01/2026	DIRECT PLACEMENT		101,000	100,000		1.G PL
06000G-AB-7	BANGKOK BANK PCL/HK MTN 5.299% 09/10/203	09/02/2026	MORGAN STANLEY		220,000	220,000		2.A FE
06738E-BK-0	BARCLAYS PLC	08/13/2026	CITADEL SECURITIES		1,502,475	1,500,000	11,448	2.A FE
07813Z-CK-8	BELL CANADA	09/16/2026	TD SECURITIES (USA) LLC		954,379	880,437	19,295	2.B FE
104674-A#-3	BRADY CORPORATION	08/03/2026	DIRECT PLACEMENT		7,500,000	7,500,000		2.B PL
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC	08/11/2026	JP MORGAN SECURITIES LLC		2,342,575	2,500,000	14,299	2.B FE
11135F-BM-2	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		274,003	320,000		1.G FE
11135F-BS-9	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		292,950	300,000		1.G FE
11135F-BU-4	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		299,634	300,000		1.G FE
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC	08/11/2026	MIZUHO SECURITIES USA, INC.		1,015,330	1,000,000	4,583	2.B FE
127055-AN-1	CABOT CORPORATION	08/13/2026	VARIOUS		4,554,516	4,548,000		2.B FE
14149Y-BR-8	CARDINAL HEALTH INC	08/13/2026	BARCLAYS CAPITAL		2,997,045	2,975,000	36,774	2.B FE
15239E-AA-8	CENTRAL AMERICAN BOTTLING CORP	09/25/2026	VARIOUS		1,327,224	1,335,000		3.B FE
18685P-A#-5	CLIFFWATER ENHANCED LENDING FUND	08/25/2026	DIRECT PLACEMENT		100,000	100,000		2.A Z
24703D-CB-5	DELL INTERNATIONAL LLC/EMC CORP	09/15/2026	BOFA SECURITIES INC (MERRILL LYNCH)		10,012,265	10,150,000	1,663	2.A FE
26614N-AD-4	DUPONT DE NEMOURS INC	09/14/2026	144A SECURITY EXCHANGE TRANSACTION		1,534,156	1,446,000		2.A FE
29446Q-2B-8	EQUITABLE FINANCIAL LIFE GLOBAL FU	08/13/2026	US BANCORP INVESTMENTS INC		3,012,537	3,025,000	27,036	1.E FE
30036F-AG-6	EVERGY KANSAS CENTRAL INC	09/15/2026	JEFFERIES & COMPANY, INC.		10,003,246	10,025,000		1.F FE
31428X-ED-4	FEDEX CORP	09/15/2026	MUFG SECURITIES AMERICA INC		10,007,854	10,125,000	3,234	2.B FE
316773-DT-4	FIFTH THIRD BANCORP	09/24/2026	144A SECURITY EXCHANGE TRANSACTION		10,608,510	10,800,000		2.A FE
353514-F*-8	FRANKLIN ELECTRIC CO. INC.	09/04/2026	DIRECT PLACEMENT		300,000	300,000		2.A Z
353514-F@-6	FRANKLIN ELECTRIC CO. INC.	09/04/2026	DIRECT PLACEMENT		300,000	300,000		2.A Z
377372-AV-9	GLAXOSMITHKLINE CAPITAL INC	09/15/2026	WELLS FARGO SECURITIES, LLC		10,004,043	10,150,000	1,551	1.F FE
38141G-B6-0	GOLDMAN SACHS GROUP INC/THE	08/13/2026	JP MORGAN SECURITIES LLC		1,985,980	2,000,000	28,934	1.F FE
404119-CA-5	HCA INC	08/13/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,822,561	2,975,000	47,145	2.B FE
40555X-AA-0	HALEON US CAPITAL LLC	08/12/2026	GOLDMAN SACHS & CO		3,189,632	3,200,000		2.A FE
409322-AK-0	HAMPTON ROADS PPV LLC	09/25/2026	BOFA SECURITIES INC (MERRILL LYNCH)		10,000,000	10,000,000		1.C FE
41136T-AB-3	HANWHA Q CELLS AMERICA 5.5% 09/29/2029 P	09/22/2026	CITIGROUP GLOBAL MARKETS INC.		469,793	470,000		1.D FE
42190G-AA-4	HDFC BANK LIMITED	08/20/2026	J.P. MORGAN SECURITIES LLC		280,000	280,000		2.C FE
42190G-AB-2	HDFC BANK LIMITED	08/20/2026	VARIOUS		730,000	730,000		2.C FE
43849R-AM-7	HONEYWELL AEROSPACE INC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		59,675	60,000		1.G FE
43849R-AP-0	HONEYWELL AEROSPACE INC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		998,805	1,000,000		1.G FE
43849R-AU-9	HONEYWELL AEROSPACE INC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		5,023,953	5,000,000		2.A FE
44891A-EQ-6	HYUNDAI CAPITAL AMERICA	07/08/2026	HSBC BANK PLC		128,960	130,000	398	1.G FE
4492WP-AA-2	ICICI BANK LTD	07/23/2026	MERRILL LYNCH INTERNATIONAL		200,000	200,000		2.C FE
458652-AC-8	INTERCORP PERU LTD 144A	07/13/2026	VARIOUS		688,424	690,000		2.C FE
45865V-AD-2	INTERCONTINENTAL EXCHANGE INC	08/11/2026	BOFA SECURITIES INC (MERRILL LYNCH)		1,496,025	1,500,000		1.G FE
459200-MA-6	INTERNATIONAL BUSINESS MACHINES CO	09/16/2026	RBC CAPITAL MARKETS CORP		1,356,158	1,338,264	5,369	1.G FE
476556-DP-7	JERSEY CENTRAL POWER & LIGHT COMPA	08/17/2026	144A SECURITY EXCHANGE TRANSACTION		3,000,888	3,000,000		1.G FE
55336V-BQ-2	MPLX LP	08/13/2026	MORGAN STANLEY & CO. LLC		2,000,369	2,175,000	28,659	2.B FE
553530-D@-2	MSC INDUSTRIAL DIRECT CO. INC.	08/27/2026	DIRECT PLACEMENT		100,000	100,000		2.A Z
573284-BC-9	MARTIN MARIETTA MATERIALS INC	08/11/2026	VARIOUS		5,502,776	5,501,000		2.A FE
606822-DZ-4	MITSUBISHI UFJ FINANCIAL GROUP FXD	08/13/2026	CITADEL SECURITIES		2,989,935	2,975,000	8,231	1.G FE

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

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608930-AA-1	MOLSON COORS INTERNATIONAL LP	09/16/2026	VARIOUS		1,551,715	1,549,569	17,651	2.B FE
624943-AC-0	MULTI-COLOR CORP	08/11/2026	EXCHANGE TRANSACTIONS		245,029	257,478		5.A FE
723484-AN-1	PINNACLE WEST CAPITAL CORPORATION	08/13/2026	JP MORGAN SECURITIES LLC		3,001,418	2,975,000	37,878	2.B FE
74112B-AN-5	PRESTIGE BRANDS INC	07/01/2026	CITIGROUP GLOBAL MARKETS INC.		3,112,485	3,097,000		4.A FE
747292-AA-8	QVC GROUP INC	08/06/2026	EXCHANGE TRANSACTIONS		559,040	1,268,311		4.B Z
747ESC-AJ-0	QVC INC	08/06/2026	EXCHANGE TRANSACTIONS			4,700,000		6. FE
76135C-AA-9	RESIDEO FUNDING II LLC	07/09/2026	144A SECURITY EXCHANGE TRANSACTION		420,000	420,000		3.B FE
76209P-AG-8	RGA GLOBAL FUNDING	08/13/2026	CITADEL SECURITIES		1,992,143	1,975,000	10,081	1.E FE
78355H-LF-4	RYDER SYSTEM INC	08/13/2026	CITADEL SECURITIES		3,251,950	3,250,000	25,833	2.A FE
78433B-AF-5	SCIH SALT HOLDINGS INC	07/31/2026	BOFA SECURITIES INC (MERRILL LYNCH)		220,185	220,000		4.C FE
822905-AU-9	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		9,319,548	8,445,000		1.D FE
822905-BC-8	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		1,415,072	2,125,000		1.D FE
88167A-AV-3	TEVA PHARMACEUTICAL INDUSTRIES LIM	09/15/2026	JP MORGAN SECURITIES LLC		15,001,191	15,300,000		2.C FE
89346D-AL-1	TRANSALTA CORP	08/10/2026	TD SECURITIES (USA) LLC		278,123	282,000	460	3.A FE
89352H-BA-6	TRANSCANADA PIPELINES LTD	08/11/2026	CASTLEOAK SECURITIES, L.P.		2,915,880	3,000,000	39,975	2.A FE
94107T-AB-7	WASTE MANAGEMENT OF CANADA CORP	09/16/2026	RBC CAPITAL MARKETS CORP		1,331,277	1,338,264	13,428	1.G FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC	09/30/2026	CAPITALIZED INTEREST		806	806		4.C FE
G25790-AA-7	GALAXY PIPELINE ASSETS BIDCO LTD	09/25/2026	DEUTSCHE BANK AG- LONDON		168,900	200,000	2,610	1.C FE
M8903C-AM-2	TURKCELL ILETISIM HIZMETLERI AS	07/09/2026	BARCLAYS BANK PLC		207,480	200,000	7,183	3.B FE
N26523-AC-9	DILIJAN FINANCE BV	07/29/2026	HSBC BANK PLC		210,000	210,000	308	3.C FE
P01703-AC-4	ALPEK SAB DE CV	09/15/2026	HSBC SECURITIES (USA) INC.		190,500	200,000	4,203	3.A FE
P3143N-BT-0	CODELCO INC	09/25/2026	SANTANDER INVESTMENT SECURITIES INC.		202,140	200,000	2,218	2.A FE
P3697U-AE-8	EMBOTELLADORA ANDINA SA	07/13/2026	HSBC SECURITIES (USA) INC.		152,162	200,000	3,796	2.A FE
Y17001-AA-9	AGROBANK AKB	08/11/2026	ING BANK N.V.		324,300	300,000	10,098	3.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					186,962,777	193,862,129	491,282	XXX
48290*-AA-6	KKR OSPREY INVESTOR L.P.	07/28/2026	CAPITALIZED INTEREST		16,611	16,611		1.F PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					16,611	16,611		XXX
30225V-AK-3	EXTRA SPACE STORAGE LP	08/11/2026	BARCLAYS CAPITAL		3,046,440	3,000,000	18,792	2.B FE
74170*-CR-8	PRIME PROPERTY FUND LLC	09/02/2026	SEAPORT GRP SECURITIES (FMLY IPO.COM SEC		6,338,020	6,500,000	78,677	2.A
74984C-AB-4	RHP HOTEL PROPERTIES LP	08/12/2026	JP MORGAN SECURITIES LLC		103,403	103,000		3.B FE
828807-ED-5	SIMON PROPERTY GROUP LP	09/15/2026	MIZUHO SECURITIES USA, INC.		10,004,411	10,125,000		1.G FE
95041A-AH-1	WELLTOWER OP LLC	09/16/2026	VARIOUS		1,551,076	1,549,569	8,013	1.G FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					21,043,350	21,277,569	105,482	XXX
02932J-AT-4	AMERICAN ROCK SALT COMPANY LLC	09/14/2026	CASHLESS EXCHANGE		12,646	12,646		4.B FE
71947J-AK-1	PHYSICIAN PARTNERS LLC	07/06/2026	CAPITALIZED INTEREST		2,668	2,668		5.B FE
71947J-AM-7	PHYSICIAN PARTNERS LLC	07/06/2026	CAPITALIZED INTEREST		2,690	2,690		5.C FE
75025K-AM-0	ASTOUND (RADIATE HOLDCO)	08/31/2026	CAPITALIZED INTEREST		9,244	9,244		5.A FE
BNL2L8-YC-8	ANGUS (ARUBA INVESTMENTS)	09/18/2026	VARIOUS		887,254	887,254		5.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					914,502	914,502		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					216,525,852	223,665,635	602,120	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					216,525,852	223,665,635	602,120	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					216,525,852	223,665,635	602,120	XXX
00113T-AC-4	ACHM TRUST ACHM_26-HE1	09/15/2026	VARIOUS		12,019,437	12,038,672	55,825	1.G FE
001297-AX-8	AHMC_26-CNF1	09/15/2026	BOFA SECURITIES INC (MERRILL LYNCH)		284,336	290,000	1,402	1.A FE
227935-AH-6	CROSS MORTGAGE TRUST CROSS_26-NQM11	09/25/2026	GOLDMAN SACHS & CO		450,989	451,000	2,524	2.C FE
26847K-AJ-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/25/2026	WELLS FARGO SECURITIES, LLC		300,997	301,000	2,098	1.F FE
26847L-AB-1	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		114,521	115,000	444	1.A FE
26847L-AH-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		329,995	330,000	1,334	1.C FE
26847L-AJ-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		449,989	450,000	1,862	1.F FE
26847L-AK-1	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		114,997	115,000	501	2.B FE
31685C-AA-8	FIGRE TRUST FIGRE_26-EXP2	08/25/2026	DEUTSCHE BANK SECURITIES, INC.		336,996	337,000	1,624	1.A Z
31685C-AB-6	FIGRE TRUST FIGRE_26-EXP2	08/25/2026	DEUTSCHE BANK SECURITIES, INC.		206,995	207,000	1,032	1.D FE

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

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58003N-AH-7	MFRA_26-INV1-M1	08/13/2026	GUGGENHEIM SECURITIES, LLC		1,487,402	1,500,000	3,358	2.B FE
59319T-AE-8	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		403,994	404,000	2,570	1.A FE
59319T-AH-1	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		168,934	169,000	1,097	1.C FE
59319T-AJ-7	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		519,799	521,000	3,381	1.F FE
59319T-AK-4	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		222,030	227,000	1,474	2.C FE
617947-AE-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	07/17/2026	MORGAN STANLEY & CO. LLC		4,986,948	5,000,000	23,383	1.A FE
67126E-AZ-0	ONSLOW BAY FINANCIAL LLC OBX_26-INV6	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		363,956	376,000	1,755	1.B FE
69291U-BE-5	PMT LOAN TRUST PMTLT_26-J6	09/09/2026	MORGAN STANLEY & CO. LLC		290,738	294,000	1,078	1.B FE
693930-AB-8	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		389,976	400,000	2,500	1.A FE
693930-AF-9	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		293,985	300,000	1,875	1.C FE
693930-AG-7	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		487,982	500,000	3,125	1.F FE
693930-AH-5	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		385,194	400,000	2,531	2.B FE
78398T-AF-9	SG RESIDENTIAL MORTGAGE TRUST SGR_26-6	09/16/2026	WELLS FARGO SECURITIES, LLC		449,997	450,000	1,684	1.A FE
81751G-AW-5	SEMT 2026-11	09/10/2026	MORGAN STANLEY & CO. LLC		588,190	615,000	1,597	1.A FE
92541W-AC-6	VERUS_26-QM1	09/15/2026	MORGAN STANLEY & CO. LLC		2,228,021	2,274,000	7,959	1.F FE
92541W-AD-4	VERUS_26-QM1	09/15/2026	MORGAN STANLEY & CO. LLC		1,606,261	1,650,000	5,921	2.B FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					29,482,659	29,714,672	133,934	XXX
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	09/29/2026	REVOLVER FUNDING BROKER		64,395	64,395		1.E Z
30191N-AA-3	FFAS_26-1-A	07/01/2026	GUGGENHEIM SECURITIES, LLC		664,998	665,000		1.G PL
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	09/29/2026	REVOLVER FUNDING BROKER		6,437,736	6,431,799		1.A Z
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	09/17/2026	REVOLVER FUNDING BROKER		461,049	458,142		1.F Z
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	09/17/2026	REVOLVER FUNDING BROKER		199,644	196,346		2.B Z
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	09/17/2026	REVOLVER FUNDING BROKER		304,027	310,882		4.B Z
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					8,131,849	8,126,564		XXX
00833B-BN-7	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		1,184,044	1,187,000		1.A FE
00833B-BP-2	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		423,873	425,000		1.C FE
00833B-BQ-0	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		507,544	509,000		1.F FE
00833B-BR-8	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		305,593	307,000		2.B FE
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		498,469	505,194		1.E PL
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		23,452	23,491		2.A PL
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		20,990	21,061		3.A PL
39572B-AJ-0	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	08/12/2026	WELLS FARGO SECURITIES, LLC		4,499,751	4,500,000		1.F FE
67571H-AE-0	OCTANE RECEIVABLES TRUST OCTL_25-RVM1	07/29/2026	TRUIST SECURITIES, INC.		3,431,953	3,375,000	7,397	3.A FE
675958-AC-6	OCTANE RECEIVABLES TRUST OCTL_26-RVM1	07/28/2026	MIZUHO SECURITIES USA, INC.		11,996,359	12,000,000		1.F FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					22,892,028	22,852,746	7,397	XXX
53948N-AA-1	LOANPAL SOLAR LOAN 2020-3 LTD LPSLT_20-3	09/01/2026	CITIGROUP GLOBAL MARKETS INC.		607,743	733,325	604	1.D FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					607,743	733,325	604	XXX
38272D-AC-6	GBEF_26-1A-B	07/22/2026	WELLS FARGO SECURITIES, LLC		7,512,832	7,513,000		1.C Z
38272D-AD-4	GBEF_26-1A-C	07/22/2026	WELLS FARGO SECURITIES, LLC		4,457,440	4,458,000		1.F FE
38272D-AE-2	GBEF_26-1A-D	07/22/2026	WELLS FARGO SECURITIES, LLC		4,231,617	4,232,000		2.B FE
86772M-AA-4	SUNRUN ISSUER SUNRN_26-2	08/04/2026	BOFA SECURITIES INC (MERRILL LYNCH)		999,997	1,000,000		1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					17,201,886	17,203,000		XXX
006346-AZ-3	ADAMS OUTDOOR ADVERTISING ADMSO 26-1	07/09/2026	BARCLAYS CAPITAL		9,999,700	10,000,000		1.G FE
14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		1,145,422	1,163,503		1.C Z
14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		133,525	135,554		1.F Z
14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		103,057	101,665		2.B Z
14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		99,509	94,135		3.B Z
25756*-AA-1	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/22/2026	REVOLVER FUNDING BROKER		3,582,602	3,736,043		1.F Z
25756*-AB-9	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/22/2026	REVOLVER FUNDING BROKER		447,791	470,271		2.B Z
25756*-AC-7	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/22/2026	REVOLVER FUNDING BROKER		442,806	470,271		3.B Z
34985#-AA-2	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		1,728,266	1,663,396		1.A PL
34985#-AB-0	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		172,170	165,690		1.D PL
34985#-AC-8	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		109,769	108,293		1.G PL
34985#-AD-6	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		93,409	90,964		2.C PL
34985#-AE-4	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		62,044	60,648		3.B PL

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34985#-AF-1	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		65,822	64,972		4.B PL
403948-AA-0	HSRV_26-1	09/18/2026	JEFFERIES & COMPANY, INC.		2,034,000	2,034,000		2.B FE
45175X-AH-4	IDENTITY DIGITAL CAPITAL LLC IDDGL_2026-	07/09/2026	DIRECT PLACEMENT		741,076	741,076		1.F Z
45783W-A#-4	INNOVATION CREDIT SMA II SPE LLC INNCS_2	08/13/2026	REVOLVER FUNDING BROKER		105,777	105,777		3.B PL
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2	09/02/2026	REVOLVER FUNDING BROKER		285,587	285,587		1.F PL
45783W-A@-6	INNOVATION CREDIT SMA II SPE LLC INNCS_2	08/13/2026	REVOLVER FUNDING BROKER		123,047	123,047		2.B PL
45783W-B*-7	INNOVATION CREDIT SMA II SPE LLC INNCS_2	08/13/2026	REVOLVER FUNDING BROKER		105,777	105,777		4.B PL
59564V-AC-9	MIDCON II ENERGY ASSET ISSUER LLC 2026-1	07/02/2026	US BANK NATIONAL ASSOCIATION		1,900,000	1,900,000		1.F PL
62481@-AA-4	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		199,574	198,994		1.A PL
62481@-AB-2	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		37,178	37,054		1.A PL
62481@-AC-0	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		27,532	27,447		1.C PL
62481@-AD-8	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		13,765	13,724		1.F PL
62481@-AE-6	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		11,014	10,979		2.B PL
62481@-AF-3	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		5,505	5,489		3.B PL
62481@-AG-1	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		8,260	8,234		4.B PL
62927@-AQ-1	NHL US FUNDING LP	09/29/2026	DIRECT PLACEMENT		4,000,000	4,000,000		2.A Z
69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/25/2026	REVOLVER FUNDING BROKER		1,085,992	1,085,992		1.A PL
69464#-AB-6	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/25/2026	REVOLVER FUNDING BROKER		129,311	129,311		1.F PL
73758#-AA-5	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		2,839,488	2,804,663		1.A PL
73758#-AB-3	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		344,012	341,944		1.B PL
73758#-AC-1	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		190,694	188,659		1.E PL
73758#-AD-9	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		196,024	196,520		2.A PL
73758#-AE-7	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		214,133	225,998		3.B PL
73758#-AF-4	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		119,990	137,564		4.B PL
75158N-AA-9	RAMP MASTER TRUST 2026-1	07/17/2026	CITIGROUP GLOBAL MARKETS INC.		4,659,669	4,660,430		1.C Z
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		99,582	102,786		1.A PL
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		286,278	293,180		1.B PL
80589@-AD-1	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		107,980	106,858		1.F PL
80589@-AE-9	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		43,337	45,238		3.B PL
80589@-AF-6	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		9,847	13,683		4.B PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					38,110,321	38,255,416		XXX
42806M-ES-4	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		549,865	550,000		1.F FE
42806M-ET-2	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		484,979	485,000		2.C FE
42806M-EW-5	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		484,877	485,000		1.A FE
42806M-EX-3	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		324,868	325,000		1.F FE
42806M-EY-1	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		684,897	685,000		2.C FE
92212K-AL-0	VANTAGE DATA CENTERS ISSUER LLC VDC_26-1	09/11/2026	DEUTSCHE BANK SECURITIES, INC.		300,000	300,000		1.A FE
92212K-AM-8	VANTAGE DATA CENTERS ISSUER LLC VDC_26-1	09/11/2026	DEUTSCHE BANK SECURITIES, INC.		400,000	400,000		1.D FE
92212K-AN-6	VANTAGE DATA CENTERS ISSUER LLC VDC_26-1	09/11/2026	DEUTSCHE BANK SECURITIES, INC.		400,000	400,000		1.G FE
98919W-AA-1	ZAYO ISSUER LLC ZAYO_25-1	08/03/2026	STONEX FINANCIAL INC		6,494,668	6,500,000	14,277	1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					10,124,154	10,130,000	14,277	XXX
1889999999. Total - asset-backed securities (unaffiliated)					126,550,640	127,015,723	156,212	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					126,550,640	127,015,723	156,212	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					126,550,640	127,015,723	156,212	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					343,076,492	350,681,358	758,332	XXX
504917-12-1	LABELS BUYER LLC	08/11/2026	EXCHANGE TRANSACTIONS	10.340	11			5.B Z
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					11	XXX		XXX
4509999997. Total - preferred stocks - Part 3					11	XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					11	XXX		XXX
504917-10-5	LABLES BUYERS LLC NPV	08/11/2026	EXCHANGE TRANSACTIONS	163.440	180			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
504917-11-3	LABELS BUYERS LLC	08/11/2026	EXCHANGE TRANSACTIONS	1,078.820	1,185			
747292-10-0	QVC GROUP INC	08/06/2026	EXCHANGE TRANSACTIONS	47,861.000	908,805			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					910,170	XXX		XXX
5989999997. Total - common stocks - Part 3					910,170	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					910,170	XXX		XXX
5999999999. Total - preferred and common stocks					910,181	XXX		XXX
6009999999 - Totals					343,986,673	XXX	758,332	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..89119Z-AJ-2	TORONTO HYDRO CORPORATION	08/25/2026	MATURITY at 100.0000		722,596	704,349	778,179	729,061		502		502	55,366	784,929	(62,334)		(62,334)	18,292	08/25/2026	1.E FE
..Y62014-AA-6	NAKILAT INC	09/30/2026	SINKING FUND REDEMPTION		25	25	29	123		(98)		(98)		25				1	12/31/2033	1.D FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					722,621	704,374	778,208	729,184		404		404	55,366	784,954	(62,334)		(62,334)	18,293	XXX	XXX
..01538T-AA-3	ALFA DESARROLLO SPA	09/27/2026	SINKING FUND REDEMPTION		2,173	2,173	1,949	2,161		12		12		2,173				99	09/27/2051	2.C FE
..05606#-AB-9	BIF III HOLTWOOD LLC	09/30/2026	SINKING FUND REDEMPTION		3,563	3,563	3,563	3,563						3,563				199	02/15/2033	2.C PL
..18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC	09/30/2026	VARIOUS		347,583	347,583	347,583	347,583						347,583				17,244	09/30/2050	2.C Z
..22102*-AB-7	CORVIAS CAMPUS LIVING	09/30/2026	SINKING FUND REDEMPTION		(54,288)	(54,288)	(22,584)	(22,584)						(22,584)		(31,704)	(31,704)	(686)	11/30/2052	6. PL
..28249N-AA-9	EIG PEARL HOLDINGS SARL	08/31/2026	VARIOUS		2,997	2,997	2,599	2,962		35		35		2,997				106	08/31/2036	1.E FE
..29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS	07/01/2026	PRIOR YEAR INCOME																	
..31655B-AA-9	FIELDHOUSE MANAGEMENT LLC	07/01/2026	SINKING FUND REDEMPTION		35,600	35,600	35,600	35,600						35,600				822	01/01/2045	2.B PL
..36321P-AD-2	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2026	SINKING FUND REDEMPTION		10,659	10,659	10,566	10,632		27		27		10,659				230	03/31/2034	1.C FE
..36321P-AE-0	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		22,092	22,092	19,341	21,857		235		235		22,092				650	09/30/2040	1.C FE
..36877@-AB-8	GEMINI CLASS B LLC	08/28/2026	SINKING FUND REDEMPTION		137,197	137,197	137,197							137,197					01/31/2050	2.C PL
..50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2026	SINKING FUND REDEMPTION		18,480	18,480	20,535	18,618		(138)		(138)		18,480				1,271	02/04/2039	2.C FE
..55339T-AA-0	MN8 PORTFOLIO IV LLC	07/01/2026	VARIOUS		(7,814)	(7,814)	(7,814)	(7,814)						(7,814)				929	06/30/2045	2.C PL
..602736-AA-8	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 1	08/10/2026	SINKING FUND REDEMPTION		25,272	25,272	26,883	25,436		(164)		(164)		25,272				1,169	08/10/2030	2.C FE
..64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	09/30/2026	VARIOUS		40,320	40,320	43,527	40,873		(553)		(553)		40,320				2,504	06/30/2027	1.F PL
..75405U-AA-4	RAS LAFFAN LIQUEFIED NATUR 5.838% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		23,500	23,500	27,049	24,264		(764)		(764)		23,500				1,372	09/30/2027	1.D FE
..83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	07/30/2026	VARIOUS		4,415	4,415	4,415	4,415						4,415				269	12/31/2034	2.B PL
..84929Y-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE	07/01/2026	PRIOR YEAR INCOME															1,398	06/30/2049	2.C PL
..84929Y-AB-3	SPOWER FINANCE 3 LLC ACED FINANCE	09/30/2026	SINKING FUND REDEMPTION		34,984	34,984	34,984	34,984						34,984				2,382	06/30/2049	2.C PL
..84929Y-AC-1	SPOWER FINANCE 3 LLC ACED FINANCE	07/01/2026	VARIOUS		(2,910)	(2,910)	(2,910)	(2,910)						(2,910)				1,488	11/30/2049	2.C PL
..84929Y-AD-9	SPOWER FINANCE 3 LLC ACED FINANCE	07/01/2026	PRIOR YEAR INCOME															3,535	11/30/2049	2.C PL
..89323#-AF-6	TRANS-ELECT NTD PATH 15 LLC	07/01/2026	PRIOR YEAR INCOME															7,325	12/15/2028	1.F
..92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P	09/05/2026	SINKING FUND REDEMPTION		3,900	3,900	3,935	3,902		(2)		(2)		3,900				230	02/28/2034	2.C FE
..G3R238-AB-9	GALAXY PIPELINE ASSETS BIDC 1.75% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		52,020	52,020	48,395	50,441		1,579		1,579		52,020				910	09/30/2027	1.C FE
..G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		11,519	11,519	9,539	11,317		202		202		11,519				339	09/30/2040	1.C FE
..G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD	07/05/2026	SINKING FUND REDEMPTION		1,732	1,732	1,799	1,738		(7)		(7)		1,732				76	07/05/2034	2.C FE
..G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	07/05/2026	SINKING FUND REDEMPTION		5,911	5,911	5,645	5,890		22		22		5,911				193	04/05/2036	2.C FE
..G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL	08/15/2026	SINKING FUND REDEMPTION		3,375	3,375	3,084	3,334		41		41		3,375				168	06/17/2031	4.A FE
..G87602-AA-9	TENGIZCHEVROIL FINANCE COMPANY 4% 15 AUG	08/15/2026	MATURITY at 100.0000		215,000	215,000	232,470	219,114		(4,114)		(4,114)		215,000				8,600	08/15/2026	2.C FE
..L0R800-AA-1	ACU PETROLEO LUXEMBOURG SARL	07/13/2026	SINKING FUND REDEMPTION		10,609	10,609	10,869	10,633		(25)		(25)		10,609				796	07/13/2035	3.A FE
..N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	08/10/2026	SINKING FUND REDEMPTION		71,604	71,604	70,856	71,330		274		274		71,604				3,312	08/10/2030	2.C FE
..P4909L-AA-8	GNL QUINTERO S.A. 4.634% 31 JUL 2029 REG	07/31/2026	SINKING FUND REDEMPTION		60,564	60,564	59,470	60,114		450		450		60,564				2,807	07/31/2029	2.A FE
..P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTO	07/01/2026	VARIOUS		1,285	1,285	1,360	1,309		(24)		(24)		1,285				1,009	12/31/2031	3.B FE
..Q0458*-AF-6	AQUASURE FINANCE PTY LTD	07/12/2026	SINKING FUND REDEMPTION		24,587	24,587	24,587	24,587						24,587				1,062	01/12/2034	1.G FE
..V2352N-AB-1	CLEAN RENEWABLE POWER (M 4.25% 25 MAR 20	09/25/2026	SINKING FUND REDEMPTION		6,500	6,500	6,578	6,505		(5)		(5)		6,500				276	03/25/2027	3.C FE
..Y51478-AA-6	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2026	SINKING FUND REDEMPTION		55,132	55,132	55,561	55,160		(28)		(28)		55,132				3,790	02/04/2039	2.C FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					1,167,561	1,167,561	1,216,631	1,065,014		(2,947)		(2,947)		1,199,265		(31,704)	(31,704)	71,910	XXX	XXX
..00003#-AD-5	A&E TELEVISION NETWORKS LLC	09/28/2026	SECURITY CALLED AT 100.00000000		7,000,000	7,000,000	8,218,419	7,290,954		(130,631)		(130,631)		7,160,323		(160,323)	(160,323)	306,460	08/22/2027	1.G
..00253X-AB-7	AMERICAN AIRLINES INC	07/20/2026	SINKING FUND REDEMPTION		49,167	49,167	47,438	48,850		317		317		49,167				2,120	04/20/2029	3.B FE
. 00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	08/10/2026	UBS SECURITIES LLC		101,625	100,000	99,775	99,897		27		27		99,924		1,701	1,701	5,756	04/15/2028	3.A FE
..00846U-AK-7	AGILENT TECHNOLOGIES INC	09/22/2026	MATURITY at 100.0000		260,000	260,000	283,148	261,920		(1,920)		(1,920)		260,000				7,930	09/22/2026	2.A FE
..018522-E#-5	ALLETE INC	07/15/2026	MATURITY at 100.0000		5,000,000	5,000,000	5,068,607	5,010,088		(10,088)		(10,088)		5,000,000				160,000	07/15/2026	1.F
..01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC	09/28/2026	SECURITY CALLED AT 100.00000000		506,000	506,000	507,420	506,000						506,000				20,489	10/15/2027	4.B FE
..031100-L@-7	AMETEK INC	09/30/2026	MATURITY at 100.0000		12,000,000	12,000,000	12,481,022	12,058,757		(58,757)		(58,757)		12,000,000				459,600	09/30/2026	2.A
..03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP / ANT	08/08/2026	SECURITY CALLED AT 100.00000000		130,000	130,000	121,895	126,682		946		946		127,628		2,372	2,372	7,953	01/15/2028	3.B FE
..040555-CV-4	ARIZONA PUBLIC SERVICE CO	09/15/2026	MATURITY at 100.0000		3,180,000	3,180,000	3,165,277	3,179,056		944		944		3,180,000				81,090	09/15/2026	2.A FE
..05369A-AL-5	AVIATION CAPITAL GROUP LLC	09/20/2026	MATURITY at 100.0000		1,000,000	1,000,000	997,490	999,637		363		363		1,000,000				19,500	09/20/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVER SA	07/31/2026	SINKING FUND REDEMPTION		1,604	1,604	1,604	1,604						1,604				116	01/31/2041	2.C FE
..07813Z-BV-5	BELL TELEPHONE COMPANY OF CANADA O	08/12/2026	MATURITY at 100.0000		718,004	704,349	784,851	729,523		5		5	55,401	784,929	(66,925)		(66,925)	21,067	08/12/2026	2.B FE
..081437-AS-4	BEMIS COMPANY INC	09/15/2026	MATURITY at 100.0000		3,995,000	3,995,000	4,097,335	4,002,850		(7,850)		(7,850)		3,995,000				123,845	09/15/2026	2.B FE
..08523A-AA-6	BERMUDA SKYPORT CORPORATION LIMITE	08/15/2026	SINKING FUND REDEMPTION		180,856	180,856	180,856	180,856						180,856				10,671	02/15/2042	2.A PL
..088932-AA-6	THE BIDVEST GROUP (UK) PLC	09/24/2026	HSBC BANK PLC		436,700	440,000	442,732	442,630		(292)		(292)		442,338		(5,638)	(5,638)	27,886	09/17/2032	3.B FE
..11135F-BP-5	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		274,003	320,000	270,397	271,800		2,204		2,204		274,003				5,019	11/15/2035	1.G FE
..11135F-BR-1	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		292,950	300,000	283,731	291,628		1,322		1,322		292,950				6,000	04/15/2029	1.G FE
..11135F-BT-7	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		299,634	300,000	299,343	299,597		37		37		299,634				6,225	04/15/2032	1.G FE
..127055-AK-7	CABOT CORPORATION	09/15/2026	MATURITY at 100.0000		9,000,000	9,000,000	9,152,262	9,013,204		(13,204)		(13,204)		9,000,000				306,000	09/15/2026	2.B FE
..13638Z-DC-6	CANADIAN NATURAL RESOURCES LTD	09/08/2026	SECURITY CALLED AT 100.00000000		3,875,322	3,761,226	4,109,056	3,886,818		7,120		7,120	295,172	4,189,111	(316,019)	2,230	(313,789)	102,235	12/01/2026	2.A FE
..14456#-AA-4	CARRIX INC	07/27/2026	SECURITY CALLED AT 100.33300000		15,049,950	15,000,000	15,867,733	15,209,853		(74,802)		(74,802)		15,135,051		(135,051)	(135,051)	787,750	07/31/2027	1.G PL
..14456#-AB-2	CARRIX INC	07/27/2026	SECURITY CALLED AT 100.44400000		9,542,180	9,500,000	9,850,013	9,650,422		(22,868)		(22,868)		9,627,554		(127,554)	(127,554)	518,874	07/31/2029	1.G PL
..21873#-AA-4	CORE ELECTRIC COOPERATIVE	09/17/2026	SINKING FUND REDEMPTION		72,264	72,264	72,264	72,264						72,264				2,883	12/17/2040	1.D
..23389@-AA-9	DAIRYLAND POWER COOPERATIVE	09/30/2026	VARIOUS		170,833	170,833	169,918	170,397		437		437		170,833				4,382	03/30/2043	1.G
..26138E-AU-3	DR PEPPER SNAPPLE GROUP INC	09/15/2026	MATURITY at 100.0000		520,000	520,000	514,405	519,578		422		422		520,000				13,260	09/15/2026	2.C FE
..26614N-AC-6	DUPONT DE NEMOURS INC	09/14/2026	144A SECURITY EXCHANGE TRANSACTION		1,534,156	1,446,000	1,576,855	1,565,808		(31,652)		(31,652)		1,534,156				34,162	11/15/2028	2.A FE
..29364G-AJ-2	ENTERGY CORPORATION	09/01/2026	MATURITY at 100.0000		4,950,000	4,950,000	5,135,775	4,962,959		(12,959)		(12,959)		4,950,000				146,025	09/01/2026	2.B FE
..316773-DS-6	FIFTH THIRD BANCORP	09/24/2026	144A SECURITY EXCHANGE TRANSACTION		10,608,510	10,800,000	10,585,356			23,155		23,155		10,608,510				216,000	02/01/2029	2.A FE
..345409-AC-0	FORD OTOMOTIV SANAYI AS 144A	07/20/2026	BARCLAYS BANK PLC		200,750	200,000	200,000	200,000						200,000		750	750	10,569	04/25/2029	3.C FE
..36190C-AA-5	GNL QUINTERO SA	07/31/2026	SINKING FUND REDEMPTION		27,636	27,636	28,727	27,877		(241)		(241)		27,636				1,201	07/31/2029	2.A FE
..36264F-AK-7	HALEON US CAPITAL LLC	08/21/2026	SECURITY CALLED AT 99.62300000		4,233,978	4,250,000	4,216,570	4,240,500		4,882		4,882		4,245,382		(11,405)	(11,405)	130,289	03/24/2027	2.A FE
..39121J-AG-5	GREAT RIVER ENERGY	07/01/2026	SINKING FUND REDEMPTION		457,350	457,350	631,706	457,862		(512)		(512)		457,350				33,080	07/01/2038	1.G FE
..39531J-AB-0	GREENKO WIND PROJECTS (MAURITIUS)	09/27/2026	SINKING FUND REDEMPTION		8,000	8,000	8,084	8,018		(18)		(18)		8,000				580	09/27/2028	3.C FE
..437076-BN-1	HOME DEPOT INC	09/15/2026	MATURITY at 100.0000		200,000	200,000	209,282	200,842		(842)		(842)		200,000				4,250	09/15/2026	1.F FE
..43849R-AC-9	HONEYWELL AEROSPACE INC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		59,675	60,000	59,627			48		48		59,675					03/16/2029	1.G FE
..43849R-AE-5	HONEYWELL AEROSPACE	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		998,805	1,000,000	998,710			95		95		998,805					03/16/2031	1.G FE
..43849R-AK-1	HONEYWELL AEROSPACE LLC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		5,023,953	5,000,000	5,024,400			(447)		(447)		5,023,953					03/16/2066	1.G FE
..44891A-BZ-9	HYUNDAI CAPITAL AMERICA	09/17/2026	MATURITY at 100.0000		500,000	500,000	499,785	499,968		32		32		500,000				8,250	09/17/2026	1.G FE
..44891C-BD-4	HYUNDAI CAPITAL AMERICA	07/08/2026	HSBC BANK PLC		124,648	125,000	118,121	123,221		1,112		1,112		124,334		314	314	3,002	11/02/2026	1.G FE
..47077W-AA-6	JANE STREET GROUP LLC	08/26/2026	SECURITY CALLED AT 101.12500000		1,921,375	1,900,000	1,920,438	1,904,051		(2,994)		(2,994)		1,901,057		(1,057)	(1,057)	88,113	11/15/2029	3.B FE
..47077W-AE-8	JANE STREET GROUP LLC	08/26/2026	SECURITY CALLED AT 106.52400000		170,438	160,000	160,300	160,270		(36)		(36)		160,234		(234)	(234)	19,288	05/01/2033	3.B FE
..476556-DN-2	JERSEY CENTRAL POWER & LIGHT COMPA	08/17/2026	144A SECURITY EXCHANGE TRANSACTION		3,000,888	3,000,000	3,000,810			78		78		3,000,888					01/15/2030	1.G FE
..491386-D*-6	KENTUCKY POWER COMPANY	09/30/2026	MATURITY at 100.0000		9,000,000	9,000,000	9,003,774	9,000,317		(317)		(317)		9,000,000				188,100	09/30/2026	2.B
..49338C-AB-9	KEYSPAN GAS EAST CORPORATION	08/15/2026	MATURITY at 100.0000		1,000,000	1,000,000	938,610	994,870		5,130		5,130		1,000,000				27,420	08/15/2026	2.A FE
..50168Q-AC-9	LABL INC (MULTI-COLOR)	08/11/2026	VARIOUS		284,240	674,000	425,179	425,179			128,619	(128,619)		296,560		(12,320)	(12,320)		11/01/2028	6. FE
..60671#-AD-0	THE MITRE CORPORATION	07/31/2026	SINKING FUND REDEMPTION		26,780	26,780	26,780	26,780						26,780				1,243	07/31/2040	1.E
..607120-FM-9	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		28,232	28,232	28,232	28,232						28,232				684	05/09/2039	1.E
..607120-FP-2	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		32,937	32,937	32,937	32,937						32,937				798	05/09/2039	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61746B-CY-0	MORGAN STANLEY	08/09/2026	MATURITY at 100.0000		2,080,000	2,080,000	2,655,257	2,139,405		(59,405)		(59,405)		2,080,000				130,000	08/09/2026	1.E FE
..65106W-AA-3	NEWCASTLE COAL INFRASTRUCTURE GROU	09/30/2026	SINKING FUND REDEMPTION		1,708	1,708	1,606	1,698		10		10		1,708				75	09/29/2027	2.B FE
..651229-BC-9	NEWELL BRANDS INC	08/05/2026	BOFA SECURITIES INC (MERRILL LYNCH)		273,510	270,000	270,000	270,000						270,000		3,510	3,510	15,348	09/15/2027	4.A FE
..65480C-AC-9	NISSAN MOTOR ACCEPTANCE COMPANY LL	09/16/2026	MATURITY at 100.0000		750,000	750,000	749,820	749,975		25		25		750,000				13,875	09/16/2026	3.B FE
..674003-A@-7	OAKTREE CAPITAL MANAGEMENT LP	09/03/2026	MATURITY at 100.0000		5,000,000	5,000,000	5,171,750	5,019,702		(19,702)		(19,702)		5,000,000				100,250	09/03/2026	1.G FE
..744533-C#-5	PUBLIC SERVICE OKLAHOMA	08/01/2026	VARIOUS		4,500,000	4,500,000	4,590,976	4,509,079		(9,079)		(9,079)		4,500,000				138,013	08/01/2026	2.A
..747262-BA-0	QVC INC	08/06/2026	EXCHANGE TRANSACTIONS		1,997,467	4,700,000	1,997,467	1,997,467						1,997,467					04/15/2029	6. FE
..747292-AA-8	QVC GROUP INC	09/11/2026	BOFA SECURITIES INC (MERRILL LYNCH)		1,109,772	1,268,311	559,040			4,723		4,723		563,763		546,009	546,009	13,388	08/06/2032	4.B Z
..76119L-AB-7	RESIDEO FUNDING INC	07/09/2026	144A SECURITY EXCHANGE TRANSACTION		420,000	420,000	420,000	420,000						420,000				8,400	09/01/2029	3.C FE
..78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC	09/30/2026	SINKING FUND REDEMPTION		352,093	352,093	352,093	352,093						352,093				20,210	09/30/2049	2.C PL
..80386W-AC-9	SASOL FINANCING USA LLC 4.375% 18 SEP 20	09/18/2026	MATURITY at 100.0000		200,000	200,000	179,500	195,426		4,574		4,574		200,000				8,750	09/18/2026	3.A FE
..822905-AT-2	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		9,319,548	8,445,000	9,348,659	9,345,390		(25,841)		(25,841)		9,319,548				269,184	12/15/2038	1.D FE
..822905-BB-0	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		1,415,072	2,125,000	1,407,238	1,408,056		7,016		7,016		1,415,072				31,875	11/26/2051	1.D FE
..84857L-A@-0	SPIRE INC	09/01/2026	MATURITY at 100.0000		9,000,000	9,000,000	9,157,916	9,017,903		(17,903)		(17,903)		9,000,000				281,700	09/01/2026	2.B
..84860*-AC-7	SPIRITS OF ST. LOUIS BASKETBALL CL	09/30/2026	SINKING FUND REDEMPTION		123	123	123							123					06/30/2036	1.G Z
..858586-J*-2	STEPAN COMPANY	07/10/2026	SINKING FUND REDEMPTION		714,286	714,286	714,286	714,286						714,286				28,214	07/10/2027	3.A PL
..87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC	07/27/2026	JP MORGAN SECURITIES LLC		229,425	230,000	203,550	212,108		1,967		1,967		214,076		15,349	15,349	11,689	08/01/2030	3.A FE
..88167A-AP-6	TEVA PHARMACEUTICAL FINANCE N 4.75% 09 M	09/18/2026	SECURITY CALLED AT 100.05300000		200,107	200,000	184,250	194,389		2,894		2,894		197,283		2,717	2,717	8,261	05/09/2027	2.C FE
..89055F-AB-9	TOPBUILD CORP	07/01/2026	SECURITY CALLED AT 100.00000000		4,700,000	4,700,000	4,700,000	4,700,000						4,700,000				135,353	03/15/2029	3.B FE
..89055F-AC-7	TOPBUILD CORP	07/01/2026	SECURITY CALLED AT 101.12500000		414,613	410,000	413,038	411,640		201		201		411,438		1,438	1,438	19,458	02/15/2032	3.B FE
..89114T-ZG-0	TORONTO-DOMINION BANK/THE	09/10/2026	MATURITY at 100.0000		600,000	600,000	598,782	599,828		172		172		600,000				7,500	09/10/2026	1.F FE
..893647-BR-7	TRANSDIGM INC	09/29/2026	SECURITY CALLED AT 100.80000000		332,640	330,000	330,000	330,000						330,000				27,638	08/15/2028	3.C FE
..911163-AA-1	UNITED NATURAL FOODS INC 144A	07/29/2026	SECURITY CALLED AT 100.00000000		30,000	30,000	29,400	29,712		59		59		29,771		229	229	1,598	10/15/2028	5.A FE
..92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC	09/30/2026	VARIOUS		333,941	333,941	353,359	335,327		(1,386)		(1,386)		333,941				13,088	06/30/2030	1.F PL
..92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN	07/31/2026	VARIOUS		127,323	127,323	127,323	127,323						127,323				5,863	01/31/2028	1.F
..94107T-AA-9	WASTE MANAGEMENT OF CANADA CORP	07/23/2026	SECURITY CALLED AT 100.00000000		1,419,698	1,408,699	1,540,735	1,450,173		7,441		7,441	137,546	1,595,160	(177,492)	2,030	(175,462)	31,270	09/23/2026	1.G FE
..97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC	09/30/2026	SINKING FUND REDEMPTION		111,111	111,111	114,996	111,037		74		74		111,111				2,039	12/18/2034	1.F PL
..A35155-AA-7	KLABIN AUSTRIA GMBH	07/09/2026	BOFA SECURITIES INC (MERRILL LYNCH)		202,600	200,000	224,500	210,978		(1,828)		(1,828)		209,150		(6,550)	(6,550)	8,849	04/03/2029	3.A FE
..C4111#-AJ-0	GRAYMONT WESTERN CANADA INC	08/21/2026	SINKING FUND REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,780	08/21/2034	2.C PL
..G3R238-AC-7	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2026	SINKING FUND REDEMPTION		10,659	10,659	8,940	10,473		186		186		10,659				237	03/31/2034	1.C FE
..L2848U-AB-8	EIG PEARL HOLDINGS S.A R.L 3.545% 31 AUG	08/28/2026	SINKING FUND REDEMPTION		14,984	14,984	13,370	14,832		152		152		14,984				266	08/31/2036	1.E FE
..M7301Y-AB-8	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS	09/15/2026	SECURITY CALLED AT 100.00000000		1,510,000	1,510,000	1,448,468	1,471,234		15,787		15,787		1,487,021		22,979	22,979	24,538	09/15/2027	1.E FE
..M8903B-AS-1	TURKCELL ILETISIM HIZMETLERI AS	07/09/2026	BARCLAYS BANK PLC		200,000	200,000	212,374	204,407		(1,116)		(1,116)		203,290		(3,290)	(3,290)	8,764	04/11/2028	3.B FE
..P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20	07/31/2026	SINKING FUND REDEMPTION		3,369	3,369	3,490	3,363		6		6		3,369				244	01/31/2041	2.C FE
..P24038-AA-2	CFE FIBRA	09/23/2026	SINKING FUND REDEMPTION		4,142	4,142	4,038			18		18		4,142				122	09/23/2040	2.B FE
..Q1842#-AH-1	ARC INFRASTRUCTURE WA PTY LTD	07/16/2026	MATURITY at 100.0000		8,000,000	8,000,000	8,010,131	8,000,630		(630)		(630)		8,000,000				378,568	07/16/2026	2.B
..Y44709-AF-3	KAZMUNAYGAS NATIONAL CO	09/04/2026	SECURITY CALLED AT 101.20000000		404,800	400,000	394,180	395,170		681		681		395,851		4,149	4,149	23,314	04/24/2030	2.B FE
..Y49915-AZ-7	KT CORPORATION 2.5% 18 JUL 2026 REGS	07/18/2026	MATURITY at 100.0000		210,000	210,000	221,592	211,263		(1,263)		(1,263)		210,000				5,250	07/18/2026	1.G FE
..Y722RC-DS-2	REC LIMITED 2.25% 01 SEP 2026 REGS	09/01/2026	MATURITY at 100.0000		650,000	650,000	620,393	644,521		5,479		5,479		650,000				14,625	09/01/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..Y8085F-BU-3	SK HYNIX INC	07/29/2026	GOLDMAN SACHS INTERNATIONAL		203,060	200,000	203,224	202,740		(488)		(488)		202,252		808	808	11,428	01/16/2029	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					175,144,494	178,097,983	179,502,913	155,246,184		(409,332)	128,619	(537,951)	488,119	175,428,539	(560,436)	140,287	(420,149)	5,721,189	XXX	XXX
..11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PPT	09/15/2026	SINKING FUND REDEMPTION		6,752	6,752	6,752	6,752						6,752				147	09/15/2036	1.E FE
..12815@-AA-6	WILMINGTON TRUST NATIONAL ASSOCIAT	09/07/2026	SINKING FUND REDEMPTION		6,203	6,203	6,203							6,203				205	01/07/2046	2.B Z
..30280@-AA-4	FR-ENCLAVE L.P	07/07/2026	SINKING FUND REDEMPTION		118,948	118,948	118,948	118,914		34		34		118,948				4,630	09/30/2033	2.B
..34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	09/15/2026	SINKING FUND REDEMPTION		16,670	16,670	16,670	16,670						16,670				761	11/15/2034	2.C Z
..92027@-AA-2	NODDLE PIVOT LLC NDDL_19-1	09/05/2026	SINKING FUND REDEMPTION		25,001	25,001	25,001	25,001						25,001				914	09/05/2046	2.B
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					173,574	173,574	173,574	167,337		34		34		173,574				6,657	XXX	XXX
..470328-AH-4	JAMES CAMPBELL CO LLC	09/30/2026	MATURITY at 100.0000		6,500,000	6,500,000	7,006,875	6,563,374		(63,374)		(63,374)		6,500,000				148,850	09/30/2026	2.A
..74170*-AE-9	PRIME PROPERTY FUND LLC	07/30/2026	MATURITY at 100.0000		5,000,000	5,000,000	5,222,768	5,022,456		(22,456)		(22,456)		5,000,000				199,000	07/30/2026	2.A
..74965L-AA-9	RLJ LODGING TRUST LP	07/01/2026	MATURITY at 100.0000		5,280,000	5,280,000	5,307,713	5,278,595		1,405		1,405		5,280,000				198,000	07/01/2026	3.C FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					16,780,000	16,780,000	17,537,356	16,864,425		(84,425)		(84,425)		16,780,000				545,850	XXX	XXX
..04317J-AB-4	ANGUS (ARUBA INVESTMENTS)	09/18/2026	CASHLESS EXCHANGE		857,250	857,250	863,679	857,250						857,250				48,393	11/24/2027	6. FE
..00184N-AB-3	TRICORBRAUN (AOT PACKAGING PROD)	09/30/2026	SECURITY CALLED AT 100.00000000		3,431	3,431	3,397	3,431						3,431				180	03/03/2031	4.C FE
..75605V-AD-4	REALPAGE INC	09/30/2026	SECURITY CALLED AT 100.00000000		2,154	2,154	2,143	2,154						2,154				114	04/24/2028	4.C FE
..71360H-AB-3	PERATON CORP	09/30/2026	VARIOUS		111,218	119,391	100,378	100,378						100,378		10,841	10,841	7,183	02/01/2028	5.A FE
..72431H-AD-2	PLY GEM (PISCES-CORNERSTONE BL BR)	09/30/2026	SECURITY CALLED AT 100.00000000		3,015	3,015	1,243	1,243						1,243		1,772	1,772	161	04/12/2028	5.A FE
..21870F-BA-6	CORELOGIC INC	07/27/2026	SECURITY CALLED AT 100.00000000		383,381	383,381	382,423	383,381						383,381				16,121	06/04/2028	5.A PL
..L4780E-AC-8	HERENS US HOLDCO TL B	09/30/2026	SECURITY CALLED AT 100.00000000		3,567	3,567	3,585	3,567						3,567				209	07/03/2028	5.B FE
..02932J-AP-2	AMERICAN ROCK SALT COMPANY LLC	09/30/2026	SECURITY CALLED AT 100.00000000		444	444	443	444						444				30	06/09/2028	5.B FE
..73108R-AB-4	SOLERA LLC (POLARIS NEWCO)	09/30/2026	SECURITY CALLED AT 100.00000000		109	109	108	109						109				7	06/03/2028	5.A FE
..00709L-AJ-6	ASPEN DENTAL (ADMI)	09/30/2026	SECURITY CALLED AT 100.00000000		375	375	374	375						375				21	12/23/2027	5.A FE
..20786N-AC-1	CONNECTWISE LLC	09/30/2026	SECURITY CALLED AT 100.00000000		5,250	5,250	5,257	5,250						5,250				297	09/30/2028	4.B FE
..31556P-AB-3	FERTITTA ENTERTAIN (GOLDEN NUGGET)	09/30/2026	SECURITY CALLED AT 100.00000000		4,010	4,010	3,865	4,010						4,010				211	01/27/2029	4.B FE
..04686R-AB-9	ATHENA HEALTH	07/31/2026	SECURITY CALLED AT 100.00000000		3,034,407	3,034,407	3,019,234	3,034,407						3,034,407				114,280	02/15/2029	4.B FE
..18972F-AC-6	NOVOLEX HOLDINGS (CLYDESDALE ACQN)	09/18/2026	SECURITY CALLED AT 100.00000000		1,626,667	1,626,667	1,573,903	1,626,667						1,626,667				80,758	04/13/2029	4.A FE
..60672H-AC-7	VERACODE (MITNICK CORP PURCH INC)	09/30/2026	SECURITY CALLED AT 100.00000000		1,000	1,000	194	194						194		806	806	65	05/02/2029	5.A FE
..11565H-AD-8	SIGNATURE AVIATION (BROWN GROUP)	09/30/2026	SECURITY CALLED AT 100.00000000		2,432	2,432	2,411	2,432						2,432				116	07/01/2031	4.B FE
..914908-BD-9	UNIVISION COMMUNICATIONS INC	09/30/2026	SECURITY CALLED AT 100.00000000		2,094	2,094	2,031	2,094						2,094				126	06/24/2029	4.B FE
..00847Y-AE-2	AGILITI HEALTH INC	09/30/2026	SECURITY CALLED AT 100.00000000		506	506	506	506						506				26	05/01/2030	4.C FE
..06907U-AB-7	ONE TORONTO GAMING (OTG-ONTARIO)	09/29/2026	SECURITY CALLED AT 100.00000000		675	675	672	675						675				41	08/01/2030	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..77313D-AW-1	ROCKET SOFTWARE INC	09/30/2026	SECURITY CALLED AT 100.00000000		1,444	1,444	1,422	1,426		4		4		1,430		14	14	81	11/28/2028	4.C FE
..G4770M-AL-8	INEOS QUATTRO HOLDINGS UK LIMITED	09/30/2026	SECURITY CALLED AT 100.00000000		3,675	3,675	3,565	3,625		11		11		3,637		38	38	224	04/02/2029	4.B FE
..92943L-AC-4	WESTINGHOUSE (BROOKFIELD WEC HLDG)	07/01/2026	SECURITY CALLED AT 100.00000000		194	194	193	193						193				6	01/27/2031	4.A FE
..05278H-AC-0	L & W (AUTOKINITON US HOLDINGS	09/30/2026	SECURITY CALLED AT 100.00000000		878	878	878	878						878				52	04/06/2028	4.B FE
..89841E-AB-1	ULTIMATE SOFTWARE GROUP INC (UKG)	09/30/2026	SECURITY CALLED AT 100.00000000		328	328	327	328						328				15	02/10/2031	4.B FE
..72706R-AB-2	WOOD MACKENZIE (PLANET US BUYER)	09/30/2026	SECURITY CALLED AT 100.00000000		1,905	1,905	1,900	1,904		1		1		1,905				97	02/07/2031	4.B FE
..72941D-AK-8	ACCENTCARE INC (PLUTO)	08/19/2026	VARIOUS		487,336	521,215	521,215	521,215						521,215		(33,879)	(33,879)	33,515	09/20/2028	5.B FE
..22164M-AB-3	COTIVITI INC	09/30/2026	VARIOUS		1,382	1,382	1,375	1,377		4		4		1,382				75	05/01/2031	4.B FE
..L5000D-AE-7	ICON LUXEMBOURG SARL (INDIGO)	08/13/2026	SECURITY CALLED AT 100.00000000		70,688	70,688	70,688	70,688						70,688				2,516	07/03/2028	2.C FE
..L5000D-AF-4	ICON LUXEMBOURG SARL (INDIGO)	08/13/2026	SECURITY CALLED AT 100.00000000		17,612	17,612	17,612	17,612						17,612				627	07/03/2028	2.C FE
..74839X-AK-5	QUIKRETE (QUIKRETE HOLDINGS INC)	09/30/2026	SECURITY CALLED AT 100.00000000		432	432	432	432						432				19	03/19/2029	3.C FE
..20902C-AX-8	ALTIUM (CONSOLIDATED CONTAINER)	09/30/2026	SECURITY CALLED AT 100.00000000		243	243	243	243						243				11	06/11/2031	4.B FE
..96350T-AH-3	WHITE CAP BUYER LLC	07/31/2026	SECURITY CALLED AT 100.00000000		364	364	363	363						363				15	10/19/2029	4.C FE
..80875C-AE-7	SCIENTIFIC GAMES LOTTERY	09/30/2026	SECURITY CALLED AT 100.00000000		2,463	2,463	2,463	2,463						2,463				126	04/04/2029	4.B FE
..G5080A-AJ-1	JAZZ PHARMACEUTICALS PLC	09/23/2026	SECURITY CALLED AT 100.00000000		735,387	735,387	735,387	735,387						735,387				32,184	05/05/2028	3.A FE
..33902U-AD-5	ARGUS MEDIA (FLEET BIDCO LIMITED)	07/30/2026			1,597,066	1,597,066	1,597,066	1,597,066						1,597,066				98,856	02/21/2031	4.A FE
..02932J-AU-1	AMERICAN ROCK SALT COMPANY LLC	09/14/2026	CASHLESS EXCHANGE		12,646	12,646	12,646	12,646						12,646					06/09/2028	4.B FE
..C4111R-AJ-4	GREAT CANADIAN GAMING (RAPTOR ACQ)	08/07/2026	SECURITY CALLED AT 100.00000000		1,076,567	1,076,567	1,065,801	1,065,801						1,065,801		10,766	10,766	57,534	11/01/2029	4.B FE
..88145L-AF-1	COX MEDIA GROUP (TERRIER) (CMG)	09/30/2026	SECURITY CALLED AT 100.00000000		202	202	202	202						202				11	06/18/2029	4.C FE
..N8232N-AL-1	AKZONOBEL (STARFRUIT-NOURYON FIN)	07/08/2026	SECURITY CALLED AT 100.00000000		289,544	289,544	289,544	289,544						289,544				15,513	04/03/2028	4.A FE
..03836B-AH-2	ASCENSUS INC (AGGEN ISL - MERCURY	09/30/2026	SECURITY CALLED AT 100.00000000		4,466	4,466	4,466	4,466						4,466				219	11/24/2032	4.C FE
..93369P-AM-6	CALIBER COLLISION (CH-WAND NEWCO3)	09/30/2026	SECURITY CALLED AT 100.00000000		521	521	521	521						521				24	01/30/2031	4.B FE
..46604B-AH-1	J&J VENTURES GAMING LLC	09/30/2026	SECURITY CALLED AT 100.00000000		1,795	1,795	1,790	1,795						1,795				98	04/26/2030	4.B FE
..02003D-BB-9	ALLTECH INC	09/30/2026	SECURITY CALLED AT 100.00000000		2,784	2,784	2,770	2,784						2,784				170	08/13/2030	4.C FE
..02403M-AR-1	AMERICAN AUTO AUCTION GROUP LLC	09/30/2026			6,048	6,048	6,002	6,005		23		23		6,028		20	20	376	05/28/2032	4.C FE
..BNL2D4-7G-7	PROOFPOINT INC	08/13/2026	SECURITY CALLED AT 0.00000000		138,174	138,174	138,174	138,174						138,174				5,782	08/31/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75025K-AM-0	ASTOUND (RADIATE HOLDCO)	09/01/2026	SECURITY CALLED AT 100.00000000		5,864	5,864	4,411	4,411						4,411		1,453	1,453	306	09/25/2029	5.A FE
..26825U-AN-1	ECI SOFTWARE SOLUTIONS (MAX HLDG)	09/30/2026	SECURITY CALLED AT 100.00000000		1,800	1,800	1,800	1,800						1,800				88	05/09/2030	4.C FE
..08511L-BD-9	BERLIN PACKAGING LLC	09/30/2026	SECURITY CALLED AT 100.00000000		1,015	1,015	1,015	1,015						1,015				57	06/09/2031	4.C FE
..46124C-AU-1	ALTERRA MOUNTAIN CO	09/30/2026	SECURITY CALLED AT 100.00000000		604	604	604	604						604				28	08/17/2028	4.A FE
..01642P-BE-5	ALIXPARTNERS LLP	09/30/2026	SECURITY CALLED AT 100.00000000		2,160	2,160	2,154	2,154		5		5		2,160				93	08/12/2032	4.A FE
..31732F-AX-4	FILTRATION GROUP CORP	08/13/2026	SECURITY CALLED AT 100.00000000		660,208	660,208	660,208	660,208						660,208				26,315	10/23/2028	4.C FE
..00130M-AL-8	AHP HEALTH PARTNERS INC	09/30/2026	SECURITY CALLED AT 100.00000000		2,160	2,160	2,154	2,160						2,160				97	09/20/2032	3.C FE
..G3168Q-AB-3	GVC HOLDINGS PLC (ENTAIN)	09/30/2026	SECURITY CALLED AT 100.00000000		360	360	360	360						360				16	08/02/2032	3.C FE
..BNL2FJ-85-5	SCIH SALT HOLDINGS INC (KISSNER)	08/13/2026	SECURITY CALLED AT 100.00000000		1,196,501	1,196,501	1,196,501	1,196,501						1,196,501				53,729	01/31/2029	4.C FE
..BNL2FQ-4J-3	PAREXEL (WEST STREET/ PHOENIX)	09/30/2026	SECURITY CALLED AT 100.00000000		2,784	2,784	2,784	2,784						2,784				133	12/12/2031	4.B FE
..BNL2G8-GR-1	LIGHT AND WONDER INTERNATIONAL INC	09/30/2026	SECURITY CALLED AT 100.00000000		2,426	2,426	2,426							2,426				93	04/16/2029	3.A FE
..BNL2GD-41-0	EXAMWORKS (GOLD MRGR-ELECTRON BID)	09/30/2026	SECURITY CALLED AT 100.00000000		7,137	7,137	7,126			10		10		7,137				289	02/07/2033	4.B FE
..BNL2GG-J9-0	KOHLER ENERGY (DISCOVERY)	09/30/2026	SECURITY CALLED AT 100.00000000		1,007,360	1,007,360	1,007,360							1,007,360				44,642	05/01/2031	4.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					13,386,508	13,428,560	13,331,794	12,377,702		58		58		13,394,676		(8,169)	(8,169)	642,371	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					207,374,758	210,352,052	212,540,476	186,449,846		(496,208)	128,619	(624,827)	543,485	207,761,008	(622,770)	100,414	(522,356)	7,006,270	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					207,374,758	210,352,052	212,540,476	186,449,846		(496,208)	128,619	(624,827)	543,485	207,761,008	(622,770)	100,414	(522,356)	7,006,270	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					207,374,758	210,352,052	212,540,476	186,449,846		(496,208)	128,619	(624,827)	543,485	207,761,008	(622,770)	100,414	(522,356)	7,006,270	XXX	XXX
..00038T-AC-6	A&D MORTGAGE TRUST ADMT_26-NQM2	09/01/2026	MBS PAYDOWN		7,845	7,845	7,844							7,845				182	03/25/2071	1.A FE
..00038T-AF-9	A&D MORTGAGE TRUST ADMT_26-NQM2	09/01/2026	MBS PAYDOWN		5,230	5,230	5,230							5,230				127	03/25/2071	1.C FE
..00038T-AG-7	A&D MORTGAGE TRUST ADMT_26-NQM2	09/01/2026	MBS PAYDOWN		10,459	10,459	10,459							10,459				261	03/25/2071	1.F FE
..00040D-AE-3	A&D MORTGAGE TRUST 2026-NQM1 ADMT_26-NQM	09/01/2026	MBS PAYDOWN		2,201	2,201	2,196							2,201				59	02/25/2071	1.A FE
..00040D-AF-0	A&D MORTGAGE TRUST 2026-NQM1 ADMT_26-NQM	09/01/2026	MBS PAYDOWN		6,602	6,602	6,602							6,602				186	02/25/2071	1.C FE
..00040D-AG-8	A&D MORTGAGE TRUST 2026-NQM1 ADMT_26-NQM	09/01/2026	MBS PAYDOWN		13,205	13,205	13,204							13,205				382	02/25/2071	1.F FE
..00113T-AC-4	ACHM TRUST ACHM_26-HE1	09/01/2026	VARIOUS		437,750	437,750	437,745			5		5		437,750				3,461	08/25/2056	1.G FE
..00250D-AC-2	ADMT 2025-NQM1	09/01/2026	MBS PAYDOWN		135,634	135,634	135,633	135,634						135,634				4,776	03/25/2070	1.A
..00250D-AD-0	ADMT 2025-NQM1	09/01/2026	MBS PAYDOWN		14,031	14,031	14,031	14,031						14,031				513	03/25/2070	1.B
..00250D-AE-8	ADMT 2025-NQM1	09/01/2026	MBS PAYDOWN		46,770	46,770	46,770	46,770						46,770				1,770	03/25/2070	1.B
..00250E-AC-0	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		43,205	43,205	43,205	43,205						43,205				1,660	06/25/2070	1.A
..00250E-AD-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		12,961	12,961	12,961	12,961						12,961				511	06/25/2070	1.A
..00250E-AE-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		17,282	17,282	17,282	17,282						17,282				699	06/25/2070	1.B
..00250F-AD-5	ADMT 2025-NQM3	09/01/2026	MBS PAYDOWN		6,587	6,587	6,587	6,587						6,587				237	08/25/2070	1.B
..00250F-AE-3	ADMT 2025-NQM3	09/01/2026	MBS PAYDOWN		20,042	20,042	20,042	20,042						20,042				747	08/25/2070	1.E
..105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	09/01/2026	MBS PAYDOWN		7,375	7,375	7,375	7,375						7,375				285	03/25/2065	1.B
..105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	09/01/2026	MBS PAYDOWN		20,358	20,358	20,357	20,358						20,358				808	03/25/2065	1.F
..16159Y-AA-8	CHASE MORTGAGE FINANCE CORPORATION CHASE	09/01/2026	MBS PAYDOWN		15,059	15,059	15,028	15,048		11		11		15,059				593	10/25/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	09/01/2026	MBS PAYDOWN		28,459	28,459	28,455	28,459						28,459				1,082	11/26/2055	1.A
22757E-AB-4	CROSS MORTGAGE TRUST CROSS_25-H3	09/01/2026	MBS PAYDOWN		31,808	31,808	31,807	31,808						31,808				1,210	04/25/2070	1.A
22757E-AC-2	CROSS MORTGAGE TRUST CROSS_25-H3	09/01/2026	MBS PAYDOWN		19,395	19,395	19,395	19,395						19,395				757	04/25/2070	1.A
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		8,765	8,765	8,764	8,765						8,765				338	03/25/2070	1.B FE
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		14,124	14,124	14,124	14,124						14,124				558	03/25/2070	1.E FE
26846Y-AE-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		31,300	31,300	31,299	31,300						31,300				1,193	08/25/2070	1.B
281914-AB-7	EFMT 2025-INV2	09/01/2026	MBS PAYDOWN		11,592	11,592	11,592	11,592						11,592				418	05/26/2070	1.B
281914-AC-5	EFMT 2025-INV2	09/01/2026	MBS PAYDOWN		17,388	17,388	17,388	17,388						17,388				644	05/26/2070	1.C
31685C-AA-8	FIGRE TRUST FIGRE_26-EXP2	09/01/2026	MBS PAYDOWN		4,855	4,855	4,854							4,855				23	08/25/2056	1.A Z
31685C-AB-6	FIGRE TRUST FIGRE_26-EXP2	09/01/2026	MBS PAYDOWN		2,982	2,982	2,982							2,982				15	08/25/2056	1.D FE
33852E-AB-5	FLAGSTAR MORTGAGE TRUST FSMT_21-2	09/01/2026	MBS PAYDOWN		125,744	125,744	127,984	125,847		(103)		(103)		125,744				2,059	04/25/2051	1.A
36261M-AB-5	GSMBS_21-PJ1-A2	09/01/2026	MBS PAYDOWN		322,380	322,380	335,829	323,116		(737)		(737)		322,380				5,330	06/25/2051	1.A
36264P-AB-5	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	09/01/2026	MBS PAYDOWN		79,680	79,680	81,149	79,724		(44)		(44)		79,680				1,249	09/25/2051	1.A
36275J-AD-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	09/01/2026	MBS PAYDOWN		170,017	170,017	170,015	170,017						170,017				5,804	01/25/2066	1.C
36275J-AE-0	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	09/01/2026	MBS PAYDOWN		188,191	188,191	188,188	188,191						188,191				6,734	01/25/2066	1.D
403958-AD-3	HOMES TRUST HOMES_25-NQM4	09/01/2026	MBS PAYDOWN		11,267	11,267	11,266	11,267						11,267				403	08/25/2070	1.C FE
403958-AE-1	HOMES TRUST HOMES_25-NQM4	09/01/2026	MBS PAYDOWN		23,252	23,252	23,252	23,252						23,252				863	08/25/2070	1.F FE
403966-AC-8	HOMES TRUST HOMES_25-NQM2	09/01/2026	MBS PAYDOWN		17,062	17,062	17,061	17,062						17,062				666	02/25/2070	1.F FE
403972-AF-9	HOMES TRUST HOMES_26-AFC1	09/01/2026	MBS PAYDOWN		8,470	8,470	8,470							8,470				219	02/25/2061	1.C FE
403972-AG-7	HOMES TRUST HOMES_26-AFC1	09/01/2026	MBS PAYDOWN		6,173	6,173	6,173							6,173				166	02/25/2061	1.F FE
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	09/01/2026	MBS PAYDOWN		27,390	27,390	27,390	27,390						27,390				1,120	02/25/2070	1.F FE
43761D-AD-2	HOMES 2025-NQM1	09/01/2026	MBS PAYDOWN		5,724	5,724	5,724	5,724						5,724				217	01/27/2070	1.B
43761D-AE-0	HOMES 2025-NQM1	09/01/2026	MBS PAYDOWN		11,449	11,449	11,449	11,449						11,449				443	01/27/2070	1.B
43761Y-AD-6	HOMES TRUST HOMES_25-AFC2	09/01/2026	MBS PAYDOWN		12,581	12,581	12,581	12,581						12,581				491	06/25/2060	1.C FE
43761Y-AE-4	HOMES TRUST HOMES_25-AFC2	09/01/2026	MBS PAYDOWN		29,357	29,357	29,357	29,357						29,357				1,175	06/25/2060	1.F FE
46592K-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_21-3	09/01/2026	MBS PAYDOWN		10,225	10,225	10,557	10,237		(13)		(13)		10,225				171	07/25/2051	1.A
46593T-AD-4	JPMMT_25-DSC1	09/01/2026	MBS PAYDOWN		6,945	6,945	6,945	6,945						6,945				276	08/25/2065	1.A
46593T-AE-2	JPMMT_25-DSC1	09/01/2026	MBS PAYDOWN		29,765	29,765	29,765	29,765						29,765				1,214	08/25/2065	1.A
46652V-AC-9	JP MORGAN MORTGAGE TRUST JPMMT_21-4	09/01/2026	MBS PAYDOWN		74,839	74,839	75,997	74,881		(42)		(42)		74,839				1,202	08/25/2051	1.A
46653G-BL-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		138,661	138,661	140,622	138,718		(57)		(57)		138,661				2,522	12/25/2051	1.A FE
46653G-BR-7	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		2,398	2,398	2,356	2,397		1		1		2,398				44	12/25/2051	1.C FE
46653G-BU-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		1,158	1,158	1,120	1,157		1		1		1,158				21	12/25/2051	1.F FE
46653G-BX-4	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		703	703	659	702		1		1		703				13	12/25/2051	2.B FE
46653G-BY-2	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		240	240	189	239		1		1		240				4	12/25/2051	3.B FE
46653P-AC-1	JP MORGAN MORTGAGE TRUST JPMMT_2021-6	09/01/2026	MBS PAYDOWN		105,439	105,439	107,235	105,521		(82)		(82)		105,439				1,720	10/25/2051	1.A
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	09/01/2026	MBS PAYDOWN		17,846	17,846	17,922	17,859		(12)		(12)		17,846				687	06/25/2055	1.A
46659B-AD-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	09/01/2026	MBS PAYDOWN		3,676	3,676	3,676	3,676						3,676				139	08/25/2055	1.B FE
46659B-AE-2	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	09/01/2026	MBS PAYDOWN		23,663	23,663	23,663	23,663						23,663				936	08/25/2055	1.E FE
46659V-AD-0	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	09/01/2026	MBS PAYDOWN		21,824	21,824	21,824	21,824						21,824				775	10/25/2065	1.D FE
46659V-AE-8	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	09/01/2026	MBS PAYDOWN		40,011	40,011	40,010	40,011						40,011				1,487	10/25/2065	1.G FE
55287J-AB-2	MFRA 2025-NQM1	09/01/2026	MBS PAYDOWN		12,329	12,329	12,329	12,329						12,329				455	03/25/2070	1.B FE
55287J-AC-0	MFRA 2025-NQM1	09/01/2026	MBS PAYDOWN		24,658	24,658	24,658	24,658						24,658				934	03/25/2070	1.B FE
58003N-AE-4	MFRA_26-INV1-A1	09/01/2026	MBS PAYDOWN		6,315	6,315	6,315							6,315				110	12/26/2059	1.A FE
58003N-AF-1	MFRA_26-INV1-A2	09/01/2026	MBS PAYDOWN		15,262	15,262	15,261							15,262				276	12/26/2059	1.C FE
58003N-AG-9	MFRA_26-INV1-A3	09/01/2026	MBS PAYDOWN		10,305	10,305	10,305							10,305				193	12/26/2059	1.F FE
59980F-AC-0	MILL CITY MORTGAGE LOAN TRUST MCMLT_26-R	09/01/2026	MBS PAYDOWN		18,095	18,095	18,094							18,095				430	10/25/2062	1.A FE
59980F-AF-3	MILL CITY MORTGAGE LOAN TRUST MCMLT_26-R	09/01/2026	MBS PAYDOWN		15,079	15,079	15,079							15,079				368	10/25/2062	1.C FE
59980F-AG-1	MILL CITY MORTGAGE LOAN TRUST MCMLT_26-R	09/01/2026	MBS PAYDOWN		12,063	12,063	12,063							12,063				308	10/25/2062	1.F FE
61772A-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		119,734	119,734	121,268	119,799		(65)		(65)		119,734				2,017	03/27/2051	1.A
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		79,095	79,095	80,182	79,142		(48)		(48)		79,095				1,316	05/25/2051	1.A
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		9,428	9,428	9,428	9,428						9,428				370	03/25/2070	1.D
61790V-AE-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		9,428	9,428	9,428	9,428						9,428				383	03/25/2070	1.E
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		4,488	4,488	4,488	4,488						4,488				187	11/25/2069	1.B
617941-AD-1	MSRM 2025-NQM2	09/01/2026	MBS PAYDOWN		10,310	10,310	10,310	10,310						10,310				384	01/27/2070	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..617941-AE-9	MSRM 2025-NQM2	09/01/2026	MBS PAYDOWN		15,465	15,465	15,465	15,465						15,465				605	01/27/2070	1.D
..617954-AF-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		60,133	60,133	60,132			1		1		60,133				1,192	04/27/2071	1.C FE
..617954-AG-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		229,778	229,778	229,774			4		4		229,778				4,635	04/27/2071	1.F FE
..64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		9,706	9,706	9,706	9,706						9,706				358	04/27/2065	1.A
..64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		11,031	11,031	11,030	11,031						11,031				422	04/27/2065	1.B
..64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		90,061	90,061	90,059	90,061						90,061				3,452	05/26/2065	1.C
..67120Y-AC-3	NYMT 2025-INV1	09/01/2026	MBS PAYDOWN		16,107	16,107	16,107	16,107						16,107				579	04/26/2060	1.A FE
..67120Y-AD-1	NYMT 2025-INV1	09/01/2026	MBS PAYDOWN		5,368	5,368	5,368	5,368						5,368				200	04/26/2060	1.D FE
..67120Y-AE-9	NYMT 2025-INV1	09/01/2026	MBS PAYDOWN		8,947	8,947	8,947	8,947						8,947				343	04/26/2060	1.G FE
..67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	09/01/2026	MBS PAYDOWN		140,038	140,038	140,036	140,038						140,038				5,205	03/25/2065	1.A FE
..67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	09/01/2026	MBS PAYDOWN		12,003	12,003	12,003	12,003						12,003				458	03/25/2065	1.C FE
..67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	09/01/2026	MBS PAYDOWN		16,004	16,004	16,004	16,004						16,004				639	03/25/2065	1.F FE
..673916-AA-0	OBX 2025-NQM9	09/01/2026	MBS PAYDOWN		162,455	162,455	162,453	162,455						162,455				6,130	01/26/2065	1.A
..673916-AB-8	OBX 2025-NQM9	09/01/2026	MBS PAYDOWN		16,246	16,246	16,245	16,246						16,246				629	01/26/2065	1.B
..673916-AC-6	OBX 2025-NQM9	09/01/2026	MBS PAYDOWN		27,076	27,076	27,076	27,076						27,076				1,077	01/26/2065	1.B
..67448U-AC-6	OBX 2025-NQM6	09/01/2026	MBS PAYDOWN		14,684	14,684	14,598	14,666		19		19		14,684				542	03/25/2065	1.C
..67647M-BA-6	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		185,545	185,545	190,573	185,792		(247)		(247)		185,545				3,324	09/25/2051	1.A FE
..67647M-CD-9	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		3,567	3,567	3,594	3,568		(1)		(1)		3,567				67	09/25/2051	1.D FE
..67647M-CE-7	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		713	713	708	713						713				13	09/25/2051	1.G FE
..67647M-CF-4	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		713	713	630	712		2		2		713				13	09/25/2051	2.C FE
..67647U-CA-7	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		166,749	166,749	170,892	166,933		(183)		(183)		166,749				3,134	01/25/2052	1.A FE
..67647U-EG-2	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		2,105	2,105	2,094	2,104						2,105				41	01/25/2052	1.D FE
..67647U-EJ-6	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		702	702	688	701		1		1		702				14	01/25/2052	1.G FE
..67647U-EL-1	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		912	912	810	910		2		2		912				18	01/25/2052	2.C FE
..67648A-BA-1	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		175,452	175,452	178,961	175,646		(194)		(194)		175,452				2,983	05/25/2051	1.A FE
..67648A-CD-4	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		4,220	4,220	4,162	4,218		2		2		4,220				72	05/25/2051	1.D FE
..67648A-CE-2	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		1,085	1,085	1,055	1,084		1		1		1,085				18	05/25/2051	1.G FE
..67648A-CF-9	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		663	663	577	661		2		2		663				11	05/25/2051	2.C FE
..69382F-AD-1	PRKCM TRUST PRKCM_25-HOME1	09/01/2026	MBS PAYDOWN		6,390	6,390	6,389	6,390						6,390				234	02/25/2060	1.C FE
..69382F-AE-9	PRKCM TRUST PRKCM_25-HOME1	09/01/2026	MBS PAYDOWN		9,584	9,584	9,584	9,584						9,584				369	02/25/2060	1.F FE
..69382N-AB-8	PRPM LLC PRPM_25-NQM3	09/01/2026	MBS PAYDOWN		10,885	10,885	10,885	10,885						10,885				422	05/27/2070	1.C FE
..69383Y-AE-7	PRKCM TRUST PRKCM_26-AFC2	09/01/2026	MBS PAYDOWN		5,693	5,693	5,693							5,693				120	04/25/2061	1.A FE
..69383Y-AF-4	PRKCM TRUST PRKCM_26-AFC2	09/01/2026	MBS PAYDOWN		6,728	6,728	6,728							6,728				147	04/25/2061	1.C FE
..69383Y-AG-2	PRKCM TRUST PRKCM_26-AFC2	09/01/2026	MBS PAYDOWN		207,007	207,007	207,003			3		3		207,007				4,648	04/25/2061	1.F FE
..69393Q-AF-9	PRP ADVISORS LLC PRPM_26-R1	09/01/2026	MBS PAYDOWN		7,343	7,343	7,196			4		4		7,343				76	01/25/2068	1.C FE
..69393Q-AG-7	PRP ADVISORS LLC PRPM_26-R1	09/01/2026	MBS PAYDOWN		12,239	12,239	11,945			7		7		12,239				127	01/25/2068	1.F FE
..693983-AB-4	PRPM 2025-NQM2	09/01/2026	MBS PAYDOWN		8,699	8,699	8,699	8,699						8,699				341	04/25/2070	1.B
..693983-AC-2	PRPM 2025-NQM2	09/01/2026	MBS PAYDOWN		11,599	11,599	11,599	11,599						11,599				471	04/25/2070	1.C
..73071P-AA-3	POINT SECURITIZATION TRUST PSTRMS_25-2	09/25/2026	MBS PAYDOWN		3,148	3,148	3,138	3,134		14		14		3,148				124	10/25/2055	1.G FE
..73072J-AA-6	POINT SECURITIZATION TRUST PNT_26-1	09/25/2026	MBS PAYDOWN		8,517	8,517	8,443			42		42		8,517				252	02/25/2056	1.G FE
..816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24-INV1	09/01/2026	MBS PAYDOWN		18,482	18,482	18,450	18,474		8		8		18,482				720	10/26/2054	1.A
..81747K-AA-1	SEQUOIA MORTGAGE TRUST SEMT_21-1	09/01/2026	MBS PAYDOWN		6,311	6,311	6,579	6,324		(12)		(12)		6,311				104	03/27/2051	1.A
..81748V-AA-6	SEQUOIA MORTGAGE TRUST SEMT_21-3	09/01/2026	MBS PAYDOWN		101,091	101,091	102,828	101,162		(72)		(72)		101,091				1,650	05/25/2051	1.A
..81748W-AA-4	SEQUOIA MORTGAGE TRUST SEMT_21-4	09/01/2026	MBS PAYDOWN		137,797	137,797	140,252	137,930		(133)		(133)		137,797				2,178	06/26/2051	1.A
..81749A-BA-0	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		111,040	111,040	113,745	111,117		(77)		(77)		111,040				1,956	11/27/2051	1.A FE
..81749A-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		1,507	1,507	1,532	1,508		(1)		(1)		1,507				27	11/27/2051	1.C FE
..81749A-CE-1	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		754	754	755	754						754				13	11/27/2051	1.F FE
..81749N-AB-1	SEMT 2024-8	09/01/2026	MBS PAYDOWN		86,287	86,287	85,532	86,007		280		280		86,287				3,330	09/25/2054	1.A
..84863C-AA-1	SPLTO 2026-1	09/01/2026	MBS PAYDOWN		9,251	9,251	9,150			4		4		9,251				180	06/26/2056	1.G FE
..848948-AA-3	SPLITERO TRUST SPLTO_25-1	09/01/2026	MBS PAYDOWN		6,022	6,022	5,948	6,014		9		9		6,022				235	12/27/2055	1.G FE
..91530V-AA-7	UNLOCK HEA TRUST UNLOK_26-1	09/01/2026	MBS PAYDOWN		10,793	10,793	10,561			6		6		10,793				190	06/25/2042	1.G FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					5,020,678	5,020,678	5,063,228	3,882,074		(1,692)		(1,692)		5,020,678				123,464	XXX	XXX
..05609R-AJ-3	BX TRUST BX_2021-BXMF	08/15/2026	MBS PAYDOWN		2,363,545	2,363,545	2,339,763	2,363,545						2,363,545				79,133	10/15/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05609R-AL-8	BX TRUST BX_2021-BXMF	08/15/2026	MBS PAYDOWN		859,471	859,471	852,535	859,471						859,471				32,471	10/15/2038	1.A
..05625A-AE-1	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	09/15/2026	MBS PAYDOWN		323,503	323,503	322,694	322,720		783		783		323,503				13,682	03/15/2041	1.A
..05625A-AG-6	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	09/15/2026	MBS PAYDOWN		485,253	485,253	484,039	483,989		1,264		1,264		485,253				23,104	03/15/2041	1.A
..12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33	09/01/2026	MBS PAYDOWN		3,292	3,292	3,390	3,297		(6)		(6)		3,292				67	10/13/2043	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,035,064	4,035,064	4,002,421	4,033,022		2,041		2,041		4,035,064				148,457	XXX	XXX
..12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	07/31/2026	VARIOUS		54,056	54,056	54,056	39,797						54,056				2,023	04/28/2029	1.E Z
..38178H-AA-6	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		591	591	591	591						591				12	04/20/2029	1.F FE
..38178H-AC-2	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		83	83	83	83						83				2	04/20/2029	2.B FE
..38178M-AA-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_19-	07/20/2026	MBS PAYDOWN		2,688	2,688	2,426			46		46		2,688				42	07/22/2030	1.F FE
..38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		626	626	626	626						626				14	10/19/2029	1.F FE
..38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		313	313	313	313						313				9	10/19/2029	2.B FE
..610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	07/22/2026	MBS PAYDOWN		40,948	40,948	40,948	40,948						40,948				865	04/22/2031	1.F FE
..61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS FUNDING L	07/22/2026	MBS PAYDOWN		149,933	149,933	147,501	149,215		718		718		149,933				4,554	04/30/2032	1.F FE
..62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	09/25/2026	MBS PAYDOWN		15,596	15,596	15,593	15,532		64		64		15,596				649	09/26/2050	1.G FE
..62880T-AB-7	NALP BUSINESS LOAN TRUST 2025-1	09/25/2026	MBS PAYDOWN		1,617	1,617	1,617	1,609		8		8		1,617				83	09/26/2050	2.B FE
..62880T-AC-5	NALP BUSINESS LOAN TRUST 2025-1	09/25/2026	MBS PAYDOWN		1,617	1,617	1,617	1,606		11		11		1,617				109	09/26/2050	3.B FE
..62986B-AA-1	NEWTEK SMALL BUSINESS LOAN TRUST NWSB_26	09/25/2026	MBS PAYDOWN		35,926	35,926	35,917			135		135		35,926				1,217	06/26/2051	1.G FE
..62986B-AC-7	NEWTEK SMALL BUSINESS LOAN TRUST NWSB_26	09/25/2026	MBS PAYDOWN		4,084	4,084	4,083			26		26		4,084				240	06/26/2051	3.B FE
..90357P-BC-7	US BANK C&I CREDIT-LINKED NOTES SERIES U	09/25/2026	MBS PAYDOWN		40,111	40,111	40,111	40,111						40,111				1,496	02/25/2032	1.D FE
..90357P-BE-3	US BANK C&I CREDIT-LINKED NOTES SERIES U	09/25/2026	MBS PAYDOWN		25,279	25,279	25,279	25,279						25,279				937	02/25/2032	1.F FE
..92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	09/21/2026	VARIOUS		6,877,586	6,877,586	6,897,866	2,452,038		(18,717)		(18,717)		6,873,667		3,920	3,920	154,187	08/20/2030	1.A Z
..92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	08/20/2026	VARIOUS		400,050	400,050	404,587	151,164		(2,874)		(2,874)		401,323		(1,273)	(1,273)	10,192	08/20/2030	1.F Z
..92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	08/20/2026	VARIOUS		171,450	171,450	175,140	65,344		(1,544)		(1,544)		173,403		(1,953)	(1,953)	5,140	08/20/2030	2.B Z
..92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	08/20/2026	VARIOUS		271,462	271,462	267,295	122,513		1,077		1,077		268,276		3,187	3,187	11,329	08/20/2030	4.B Z
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					8,094,016	8,094,016	8,115,649	3,106,769		(21,050)		(21,050)		8,090,137		3,881	3,881	193,100	XXX	XXX
..001958-AE-3	APA FINANCE LLC	07/01/2026	VARIOUS		7,385	7,385	7,385	7,385						7,385				177	02/29/2056	1.G FE
..001958-AF-0	APA FINANCE LLC	07/01/2026	VARIOUS		5,167	5,167	5,167	5,167						5,167				157	02/29/2056	2.B FE
..02158A-AA-1	ALT LOAN ISSUER 2024 A-1 LLC	09/15/2026	MBS PAYDOWN		220,938	220,938	220,938	220,938						220,938				8,161	11/15/2035	1.D PL
..02158A-AC-7	ALTERNATIVE LOAN ISSUER LLC ALTLLC_24-A1	09/15/2026	MBS PAYDOWN		51,793	51,793	51,793	51,793						51,793				2,329	11/15/2035	2.C PL
..038394-AB-8	AQUA FINANCE TRUST AQFIT_25-A	09/17/2026	MBS PAYDOWN		16,711	16,711	16,708	16,671		40		40		16,711				613	12/19/2050	1.D FE
..038413-AB-6	AQUA FINANCE TRUST AQFIT_20-A	09/17/2026	MBS PAYDOWN		38,941	38,941	34,998	38,120		820		820		38,941				723	07/17/2046	1.B FE
..04362V-AA-3	ASCNT_24-A-A	09/25/2026	MBS PAYDOWN		7,371	7,371	7,335	7,341		31		31		7,371				299	10/25/2050	1.C FE
..05603K-AE-5	BAYVIEW BVABS_23-CAR1	08/25/2026	MBS PAYDOWN		192	192	191	193		(1)		(1)		192				7	10/27/2031	1.A FE
..12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	09/28/2026	MBS PAYDOWN		23,596	23,596	23,590	23,553		43		43		23,596				652	09/28/2037	1.A FE
..12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	09/28/2026	MBS PAYDOWN		18,352	18,352	18,347	18,313		39		39		18,352				567	09/28/2037	1.G FE
..193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	09/25/2026	MBS PAYDOWN		13,727	13,727	13,724	13,679		47		47		13,727				486	05/25/2055	1.A FE
..193938-AC-1	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	09/25/2026	MBS PAYDOWN		9,028	9,028	9,026	8,994		34		34		9,028				349	05/25/2055	1.C FE
..19423U-AA-0	CASL 2024-B	09/25/2026	MBS PAYDOWN		34,321	34,321	34,311	34,194		127		127		34,321				1,302	08/25/2054	1.A FE
..19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A	09/25/2026	MBS PAYDOWN		10,276	10,276	10,284	10,269		7		7		10,276				109	07/25/2051	1.A FE
..19424R-AA-6	CASL 2024-A	09/25/2026	MBS PAYDOWN		131,277	131,277	131,262	130,808		470		470		131,277				4,840	06/25/2054	1.A FE
..19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_21-C	09/25/2026	MBS PAYDOWN		2,755	2,755	2,754	2,751		4		4		2,755				42	07/26/2055	1.A FE
..19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC CASL_21-B	09/25/2026	MBS PAYDOWN		2,580	2,580	2,580	2,577		3		3		2,580				30	06/25/2052	1.A FE
..19425D-AA-6	CASL 2024-1	09/25/2026	MBS PAYDOWN		211,305	211,305	212,356	211,395		(90)		(90)		211,305				8,863	04/27/2054	1.A Z
..19425D-AB-4	CASL 2024-1	09/25/2026	MBS PAYDOWN		111,814	111,814	112,373	111,904		(90)		(90)		111,814				3,966	04/27/2054	1.A Z
..20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	09/25/2026	MBS PAYDOWN		13,855	13,855	13,852	13,844		11		11		13,855				110	03/25/2052	1.A FE
..20268W-AB-0	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	09/25/2026	MBS PAYDOWN		1,014	1,014	1,014	1,013		1		1		1,014				9	03/25/2052	1.D FE
..22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	09/25/2026	VARIOUS		464,293	464,293	469,815	344,383		(154)		(154)		467,367		(3,074)	(3,074)	15,779	08/25/2045	1.E PL
..22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	09/25/2026	VARIOUS		21,589	21,589	21,971	16,070		(10)		(10)		21,814		(224)	(224)	829	08/25/2045	2.A PL
..22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	09/25/2026	VARIOUS		19,356	19,356	19,545	14,326		4		4		19,470		(114)	(114)	965	08/25/2045	3.A PL
..28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	09/25/2026	MBS PAYDOWN		14,715	14,715	14,699	14,698		17		17		14,715				175	11/27/2045	1.A FE
..28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELFI_2022-A	09/25/2026	MBS PAYDOWN		52,066	52,066	52,064	51,914		151		151		52,066				1,564	08/26/2047	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29281L-AA-0	ENFIN 2024-1A	09/20/2026	MBS PAYDOWN		2,271	2,271	2,255	2,263		9		9		2,271				100	02/20/2055	3.C FE
34964M-AA-2	FORTI_21-1-A	09/20/2026	MBS PAYDOWN		29,493	29,493	29,491	29,464		29		29		29,493				531	03/20/2057	1.A FE
34964Y-AA-6	FORTI_2023-1A-A	09/20/2026	MBS PAYDOWN		167,473	167,473	161,359	166,592		881		881		167,473				7,505	09/20/2059	1.A FE
349941-AA-2	FFIN 2024-1A	09/15/2026	MBS PAYDOWN		13,943	13,943	13,941	13,914		29		29		13,943				509	12/15/2049	1.A FE
349941-AB-0	FFIN 2024-1A	09/15/2026	MBS PAYDOWN		8,924	8,924	8,924	8,904		20		20		8,924				353	12/15/2049	1.D FE
35042A-AA-1	FFIN 2023-1A	09/15/2026	MBS PAYDOWN		6,712	6,712	6,668	6,691		21		21		6,712				253	12/15/2043	1.A FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1	09/15/2026	MBS PAYDOWN		730	730	661	725		5		5		730				14	10/15/2053	1.A FE
382371-AA-0	GOOD_21-3CS	09/20/2026	MBS PAYDOWN		14,627	14,627	14,621	14,611		16		16		14,627				205	05/20/2048	1.D FE
382371-AB-8	GOOD_21-3CS	09/20/2026	MBS PAYDOWN		2,468	2,468	2,468	2,465		3		3		2,468				37	05/20/2048	1.G FE
38237E-AA-2	GDLP_25-1	09/20/2026	MBS PAYDOWN		43,905	43,905	43,900	43,783		121		121		43,905				1,576	02/22/2049	1.G FE
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		41,805	41,805	41,801	41,697		108		108		41,805				1,371	10/20/2049	1.G FE
38237F-AB-7	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		31,881	31,881	31,877	31,789		92		92		31,881				1,154	10/20/2049	2.B FE
38237G-AA-7	GOOD_21-4GS-A	09/20/2026	MBS PAYDOWN		8,738	8,738	8,737	8,730		9		9		8,738				113	07/20/2048	1.F FE
38237G-AB-5	GOOD_21-4GS-B	08/20/2026	MBS PAYDOWN		162	162	162	162						162				3	07/20/2048	2.B FE
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		8,506	8,506	8,505	8,496		10		10		8,506				129	10/20/2048	1.F FE
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		114	114	113	113						114				2	10/20/2048	2.C FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	09/20/2026	MBS PAYDOWN		47,496	47,496	46,759	46,759						46,759		736	736	1,268	04/20/2049	2.C FE
39571N-AE-6	GSKY 2025-1A	09/25/2026	MBS PAYDOWN		32,156	32,156	32,149	32,042		113		113		32,156				1,147	03/25/2060	1.D FE
40472Q-AB-3	HINTT_24-A-B	09/15/2026	MBS PAYDOWN		16,190	16,190	16,190	16,155		35		35		16,190				625	03/16/2043	1.F FE
40486J-AB-3	HIN TIMESHARE TRUST HINTT_22-A	09/15/2026	MBS PAYDOWN		43,917	43,917	43,916	43,839		78		78		43,917				1,350	05/15/2041	1.F FE
42806M-AE-9	HERTZ VEHICLE FINANCING LLC HERTZ_21-2	09/25/2026	MBS PAYDOWN		175,000	175,000	174,973	174,816		184		184		175,000				1,960	12/27/2027	1.A FE
43403-AB-8	HINTT 2025-A	09/15/2026	MBS PAYDOWN		20,240	20,240	20,238	20,198		42		42		20,240				734	03/15/2044	1.G FE
50625B-AA-3	MRQI_26-HI1A	09/01/2026	MBS PAYDOWN		35,014	35,014	34,798			15		15		35,014				1,139	02/25/2048	1.A PL
50625B-AB-1	MRQI_26-HI1A	08/25/2026	MBS PAYDOWN		3,916	3,916	3,902			15		15		3,916				114	02/25/2048	1.C PL
53946W-AA-3	LAI II SERIES 2021-1	09/08/2026	MBS PAYDOWN		808,116	808,116	808,116	808,116						808,116				15,907	05/12/2033	1.F PL
53946Y-AA-9	LAI_23-1-A	09/12/2026	MBS PAYDOWN		334,405	334,405	334,405	334,405						334,405				12,038	07/12/2034	1.B PL
53946Y-AB-7	LAI_23-1-B	09/12/2026	MBS PAYDOWN		78,376	78,376	78,376	78,376						78,376				3,327	07/12/2034	1.G PL
53946Y-AC-5	LAI_23-1-C	09/12/2026	MBS PAYDOWN		36,576	36,576	36,576	36,576						36,576				1,729	07/12/2034	2.C PL
53946Y-AD-3	LAI_23-1-D	09/12/2026	MBS PAYDOWN		31,350	31,350	31,350	31,350						31,350				1,734	07/12/2034	3.B PL
53946Y-AE-1	LAI_23-1-E	09/12/2026	MBS PAYDOWN		27,211	27,211	27,211	27,211						27,211				1,768	07/12/2034	4.A PL
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	09/20/2026	MBS PAYDOWN		11,059	11,059	11,059	11,046		13		13		11,059				163	03/20/2048	1.D FE
53948Q-AB-2	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	07/20/2026	MBS PAYDOWN		1,403	1,403	1,402	1,401		2		2		1,403				23	03/20/2048	1.G FE
53948T-AA-8	LAI II SERIES 2022-1	07/12/2026	MBS PAYDOWN		102,039	102,039	102,039	102,039						102,039				2,653	01/12/2034	1.G Z
53948T-AB-6	LAI II SERIES 2022-1	09/12/2026	VARIOUS		233,579	233,579	233,579	233,579						233,579				12,301	01/12/2034	2.C PL
55400U-AA-1	MVW OWNER TRUST MVWOT_2022-1	09/20/2026	MBS PAYDOWN		19,521	19,521	19,516	19,482		39		39		19,521				534	11/21/2039	1.A FE
55400U-AB-9	MVW OWNER TRUST MVWOT_2022-1	09/20/2026	MBS PAYDOWN		13,396	13,396	13,394	13,367		28		28		13,396				389	11/21/2039	1.F FE
61945H-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	09/20/2026	MBS PAYDOWN		5,232	5,232	5,231	5,216		17		17		5,232				211	08/22/2050	1.G FE
61945H-AB-8	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	09/20/2026	MBS PAYDOWN		3,771	3,771	3,757	3,757		14		14		3,771				177	08/22/2050	2.B FE
61946T-AA-3	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	09/20/2026	MBS PAYDOWN		1,749	1,749	1,717	1,717						1,717		32	32	17	06/20/2052	1.B FE
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	09/20/2026	MBS PAYDOWN		15,191	15,191	14,814	14,814						14,814		377	377	152	12/20/2046	1.B FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	09/20/2026	MBS PAYDOWN		6,820	6,820	6,778	6,809		11		11		6,820				93	12/20/2046	1.E FE
62847R-AB-3	MVWOT 2024-1A	09/20/2026	MBS PAYDOWN		40,144	40,144	40,134	40,032		112		112		40,144				1,466	02/20/2043	1.G FE
63940Q-AD-5	NAVIENT STUDENT LOAN TRUST NAVSL_2018-BA	09/15/2026	MBS PAYDOWN		39,445	39,445	37,460	39,238		207		207		39,445				1,086	12/15/2059	1.A FE
63942C-AD-4	NAVSL 2021-DA	09/15/2026	MBS PAYDOWN		17,502	17,502	16,485	17,341		161		161		17,502				462	04/15/2060	2.B FE
63942P-AA-1	NAVIENT PRIVATE EDUCATION LOAN TRUST NAV	09/15/2026	MBS PAYDOWN		58,414	58,414	58,404	58,323		91		91		58,414				1,621	10/15/2070	1.A FE
64033X-AD-6	NSLT 2025-AA	09/15/2026	MBS PAYDOWN		37,689	37,689	37,675	37,616		73		73		37,689				1,264	03/15/2057	1.A FE
69376B-AA-4	PACEF_20-1A-A	09/20/2026	MBS PAYDOWN		2,312	2,312	2,399	2,315		(3)		(3)		2,312				63	09/20/2055	1.A FE
73758*-AA-9	POTENTIA LUDIS SPV LLC OCTL_25-1	09/01/2026	MBS PAYDOWN		570,484	570,484	577,354	516,611		(1,828)		(1,828)		570,484				18,872	10/20/2033	1.A PL
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1	09/18/2026	MBS PAYDOWN		181,258	181,258	181,256	180,820		438		438		181,258				6,107	11/18/2041	1.D FE
73940M-AB-7	POWERPAY ISSUANCE TRUST PWRP_25-1	09/18/2026	MBS PAYDOWN		47,435	47,435	47,425	47,313		122		122		47,435				1,827	11/18/2041	1.G FE
75975B-AA-6	RENEW FINANCIAL RENEW_21-1	09/20/2026	MBS PAYDOWN		14,022	14,022	14,019	14,007		15		15		14,022				147	11/20/2056	1.A FE
78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-	09/15/2026	MBS PAYDOWN		8,178	8,178	8,178	8,175		3		3		8,178				58	01/15/2053	1.A FE
78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		164,651	164,651	164,629	164,339		312		312		164,651				5,465	10/16/2056	1.A FE
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		164,651	164,651	164,651	164,651						164,651				5,842	10/16/2056	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		67,278	67,278	67,254	67,130		148		148		67,278				2,596	10/16/2056	1.C FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		29,931	29,931	29,541	29,819		112		112		29,931				1,070	01/15/2053	1.A FE
78454X-AA-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		36,238	36,238	36,233	36,164		74		74		36,238				1,295	10/15/2058	1.A FE
78454X-AC-8	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		9,569	9,569	9,555	9,546		23		23		9,569				392	10/15/2058	1.C FE
78454X-AD-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		2,500	2,500	2,485	2,494		6		6		2,500				109	10/15/2058	1.G FE
78454X-AE-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		8,773	8,773	8,626	8,746		27		27		8,773				425	10/15/2058	2.C FE
78474E-AA-0	SOL INVICTUS SPV 2022-1 FUNDED	09/20/2026	MBS PAYDOWN		337,593	337,593	318,754	335,632		1,961		1,961		337,593				11,302	06/23/2049	1.F PL
82650D-AB-8	SRFC 2024-2A	09/20/2026	MBS PAYDOWN		99,761	99,761	99,745	99,498		263		263		99,761				3,476	06/20/2041	1.F FE
826935-AB-4	SRFC 2024-1A	09/20/2026	MBS PAYDOWN		6,461	6,461	6,460	6,444		17		17		6,461				227	01/20/2043	1.F FE
83409W-AA-0	SOL VIRTUS NOTE ISSUER SPV 2022-1	09/20/2026	VARIOUS		259,576	259,576	270,358	260,177		(601)		(601)		259,576				10,798	11/20/2053	1.C PL
83409W-AB-8	SOL VIRTUS NOTE ISSUER SPV 2022-1	09/20/2026	VARIOUS		67,212	67,212	69,980	67,366		(154)		(154)		67,212				3,132	11/20/2053	1.G Z
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	09/20/2026	MBS PAYDOWN		570,752	570,752	565,071	568,737		2,015		2,015		570,752				20,161	10/20/2050	1.C Z
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	09/20/2026	MBS PAYDOWN		77,011	77,011	74,229	76,490		521		521		77,011				2,968	10/20/2050	1.F Z
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	09/20/2026	MBS PAYDOWN		68,418	68,418	59,794	67,269		1,149		1,149		68,418				2,856	10/20/2050	2.B Z
83411V-AA-8	SOL INVICTUS SPV 2021-1 FUNDED	09/20/2026	MBS PAYDOWN		462,105	462,105	421,487	458,521		3,584		3,584		462,105				6,923	10/20/2048	1.F PL
83411V-AB-6	SOL INVICTUS SPV 2021-1 FUNDED	08/20/2026	MBS PAYDOWN		31,129	31,129	28,254	31,060		70		70		31,129				537	10/20/2048	3.B PL
83423*-AA-3	SOLIS QUANTUM NOTE ISSUER SPV_23-1	09/20/2026	MBS PAYDOWN		65,344	65,344	65,344	65,344						65,344				2,349	04/21/2053	1.D PL
83423*-AB-1	SOLIS QUANTUM NOTE ISSUER SPV_23-1	09/20/2026	MBS PAYDOWN		53,064	53,064	53,064	53,064						53,064				2,145	04/21/2053	2.C PL
86744T-AA-4	SUNNOVA SOL ISSUER LLC SNVA_21-B	09/20/2026	MBS PAYDOWN		12,499	12,499	12,498	12,489		11		11		12,499				135	07/20/2048	1.C FE
86744T-AB-2	SUNNOVA SOL ISSUER LLC SNVA_21-B	09/20/2026	MBS PAYDOWN		11,006	11,006	11,001	10,994		11		11		11,006				148	07/20/2048	2.C FE
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	09/20/2026	MBS PAYDOWN		2,885	2,885	2,883	2,882		3		3		2,885				39	10/20/2048	1.C FE
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	09/20/2026	MBS PAYDOWN		1,442	1,442	1,442	1,441		2		2		1,442				23	10/20/2048	3.A FE
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	09/20/2026	MBS PAYDOWN		10,557	10,557	10,286	10,481		76		76		10,557				371	05/20/2050	1.G FE
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	09/20/2026	MBS PAYDOWN		5,199	5,199	4,923	5,136		63		63		5,199				193	05/20/2050	4.B FE
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A	09/20/2026	MBS PAYDOWN		7,812	7,812	7,812	7,804		7		7		7,812				93	02/20/2048	2.B FE
86746F-AA-2	SNVA 2024-GRID1	09/20/2026	MBS PAYDOWN		4,004	4,004	4,004	3,992		12		12		4,004				154	07/20/2051	1.B FE
86805V-AA-5	STRONG 2025-A	09/20/2026	MBS PAYDOWN		26,959	26,959	26,958	26,872		86		86		26,959				1,132	06/21/2055	1.D FE
86805V-AB-3	STRONG 2025-A	09/20/2026	MBS PAYDOWN		5,931	5,931	5,808	5,904		27		27		5,931				265	06/21/2055	1.G FE
91824X-AW-0	VCP RRL ABS LTD VCRRL_22-1	07/20/2026	MBS PAYDOWN		19,720	19,720	19,716	19,660		61		61		19,720				898	07/20/2035	1.F FE
91824X-AY-6	VCP RRL ABS LTD VCRRL_22-1	07/20/2026	MBS PAYDOWN		10,956	10,956	10,956	10,956						10,956				685	07/20/2035	2.B FE
91825D-AA-1	VCP RRL ABS LTD VCRRL_24-1A	07/20/2026	MBS PAYDOWN		25,551	25,551	25,551	25,551						25,551				1,210	04/20/2034	1.C FE
91825D-AC-7	VCP RRL ABS LTD VCRRL_24-1A	07/20/2026	MBS PAYDOWN		21,894	21,894	21,894	21,894						21,894				1,153	04/20/2034	1.F FE
91825N-AE-1	VCRRL 2025-1A	07/20/2026	MBS PAYDOWN		9,984	9,984	9,984	9,984						9,984				461	04/20/2035	1.F FE
92243R-AA-2	VCP RRL ABS I LTD VCRRL_21-1	07/20/2026	MBS PAYDOWN		5,337	5,337	5,337	5,337						5,337				86	10/20/2031	1.F FE
92347W-AA-6	VERITAS DOCTRINA NOTE ISSUER VRTDC_22	09/25/2026	MBS PAYDOWN		58,341	58,341	56,376	58,036		305		305		58,341				839	03/25/2052	1.G PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					7,828,869	7,828,869	7,759,542	7,589,457		13,045		13,045		7,831,136		(2,267)	(2,267)	253,437	XXX	XXX
53948N-AA-1	LOANPAL SOLAR LOAN 2020-3 LTD LPSLT_20-3	09/20/2026	MBS PAYDOWN		7,105	7,105	5,888			16		16		7,105				15	12/20/2047	1.D FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					7,105	7,105	5,888			16		16		7,105				15	XXX	XXX
18504A-AA-8	CLS 2026-1A	07/30/2026	MBS PAYDOWN		12,732	12,732	12,577			72		72		12,732				236	04/30/2053	1.G FE
55026C-AA-5	BREN_2022-1-A	07/30/2026	MBS PAYDOWN		32,607	32,607	32,601	32,483		125		125		32,607				1,193	07/31/2062	1.G FE
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	09/20/2026	MBS PAYDOWN		4,188	4,188	4,047	4,165		24		24		4,188				164	04/22/2052	1.G FE
69464B-AA-0	PRC EQUIPMENT FUNDING SPE 2024 LLC	09/15/2026	MBS PAYDOWN		105,056	105,056	105,056	105,056						105,056				3,553	04/15/2033	1.A Z
757204-AA-0	REDAPTIVE EAAS ISSUER 2025-1 LLC	09/25/2026	MBS PAYDOWN		13,431	13,431	13,430	13,379		52		52		13,431				544	03/25/2042	1.F FE
757204-AB-8	REDAPTIVE EAAS ISSUER 2025-1 LLC	09/25/2026	MBS PAYDOWN		8,147	8,147	8,147	8,108		39		39		8,147				411	03/25/2042	2.C FE
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1	09/15/2026	MBS PAYDOWN		23,666	23,666	23,665	23,645		21		21		23,666				346	02/28/2033	1.C FE
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1	09/15/2026	MBS PAYDOWN		23,289	23,289	23,289	23,265		24		24		23,289				396	02/28/2033	1.F FE
78475C-AA-3	SSI 2025-1	07/30/2026	MBS PAYDOWN		3,701	3,701	3,705	1,039		5		5		3,701				130	07/27/2065	1.G FE
78517M-AA-1	PALMET 2025-2A	07/31/2026	MBS PAYDOWN		4,531	4,531	4,505	4,529		2		2		4,531				146	04/30/2061	1.G FE
78517Q-AA-2	PALMET 2025-1A	07/30/2026	MBS PAYDOWN		18,559	18,559	18,342	18,543		16		16		18,559				874	11/01/2060	1.G FE
78518C-AA-2	SABAL ISSUER LLC PALMET_26-1	07/30/2026	MBS PAYDOWN		4,117	4,117	4,116			20		20		4,117				107	05/02/2061	1.G FE
830848-AA-5	SKYLINE AIRCRAFT FINANCE LLC SKYAF_21-2	09/17/2026	MBS PAYDOWN		15,775	15,775	15,775	15,775						15,775				277	08/17/2033	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	07/30/2026	MBS PAYDOWN		5,967	5,967	5,693	5,919		48		48		5,967				281	01/30/2060	1.G PL
..86745B-AA-2	SNVA 2024-2A	07/30/2026	MBS PAYDOWN		66,347	66,347	64,665	65,890		457		457		66,347				3,274	07/30/2059	1.G FE
..86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20-1A	07/30/2026	MBS PAYDOWN		3,797	3,797	3,857	3,800		(3)		(3)		3,797				95	02/01/2055	1.D FE
..86745P-AA-1	SNVA 2020-2	07/30/2026	MBS PAYDOWN		4,816	4,816	3,909	4,744		72		72		4,816				99	11/01/2055	1.F FE
..86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1	07/31/2026	MBS PAYDOWN		30,210	30,210	30,197	30,210		1		1		30,210				390	04/28/2056	1.D FE
..86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1	07/30/2026	MBS PAYDOWN		861	861	818	852		9		9		861				35	04/30/2058	1.G FE
..86771B-AA-9	SUNRN 2024-2A	07/30/2026	MBS PAYDOWN		9,225	9,225	9,183	9,176		49		49		9,225				432	07/30/2059	1.E FE
..86771B-AB-7	SUNRN 2024-2A	07/30/2026	MBS PAYDOWN		37,400	37,400	36,727	37,190		210		210		37,400				1,753	07/30/2059	1.E FE
..86771P-AB-6	SUNRN 2025-1A	07/30/2026	MBS PAYDOWN		5,275	5,275	5,275	5,250		24		24		5,275				254	04/30/2060	1.F FE
..86772D-AA-4	SUNRN_18-1-A	07/30/2026	MBS PAYDOWN		15,347	15,347	14,638	15,214		133		133		15,347				611	04/30/2049	1.E FE
..86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A	07/30/2026	MBS PAYDOWN		1,481	1,481	1,481	1,478		3		3		1,481				25	01/30/2057	1.F FE
..86772R-AA-3	SUNRUN DEMETER ISSUER LLC SUNRN_22-1	07/30/2026	MBS PAYDOWN		18,593	18,593	18,442	18,510		83		83		18,593				662	07/30/2057	1.G FE
..86773A-AB-7	SUNRN_24-3A-A2	07/30/2026	MBS PAYDOWN		620	620	581	614		6		6		620				27	10/30/2059	1.E FE
..86773H-AA-4	SUNRN 2025-3A	07/30/2026	MBS PAYDOWN		13,216	13,216	13,210	13,151		65		65		13,216				610	01/31/2061	1.G FE
..86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1	09/30/2026	MBS PAYDOWN		4,360	4,360	4,061	4,323		37		37		4,360				132	06/30/2054	1.D FE
..86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A	07/30/2026	MBS PAYDOWN		25,608	25,608	25,603	25,559		49		49		25,608				630	01/30/2052	1.F FE
..867976-AA-0	STRONG 2025-1	09/28/2026	MBS PAYDOWN		56,187	56,187	55,968	55,925		263		263		56,187				2,212	12/28/2055	1.E FE
..867976-AB-8	STRONG 2025-1	09/28/2026	MBS PAYDOWN		76,657	76,657	75,492	76,216		441		441		76,657				3,017	12/28/2055	1.E FE
..87252X-AA-7	TIPS_25-1	09/25/2026	MBS PAYDOWN		4,852	4,852	4,850	4,832		21		21		4,852				212	10/25/2055	1.G FE
..87252X-AB-5	TIPS_25-1	09/25/2026	MBS PAYDOWN		491	491	487	488		3		3		491				29	10/25/2055	2.C FE
..87253P-AA-3	TIP SOLAR ABS ISSUER LLC TIP_26-1	09/25/2026	MBS PAYDOWN		14,717	14,717	14,686			62		62		14,717				450	03/27/2056	1.G FE
..87253P-AB-1	TIP SOLAR ABS ISSUER LLC TIP_26-1	09/25/2026	MBS PAYDOWN		990	990	977			6		6		990				46	03/27/2056	2.C FE
..887921-AA-2	TIP SOLAR ABS ISSUER LLC TIP_25-2	09/25/2026	MBS PAYDOWN		4,976	4,976	4,974	4,956		20		20		4,976				225	12/27/2055	1.G FE
..887921-AB-0	TIP SOLAR ABS ISSUER LLC TIP_25-2	09/25/2026	MBS PAYDOWN		525	525	520	522		3		3		525				33	12/27/2055	2.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					672,317	672,317	665,549	634,806		2,462		2,462		672,317				23,911	XXX	XXX
..021580-AA-6	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	09/15/2026	MBS PAYDOWN		311,518	311,518	311,518	311,518						311,518				10,876	05/15/2036	1.D PL
..021580-AB-4	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	09/15/2026	MBS PAYDOWN		104,448	104,448	104,448	104,448						104,448				3,983	05/15/2036	1.G PL
..021580-AC-2	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	09/15/2026	MBS PAYDOWN		104,448	104,448	104,448	104,448						104,448				4,554	05/15/2036	2.C PL
..127656-AA-4	CAERUS UINTA ABS I LLC CAERUS_23	09/28/2026	MBS PAYDOWN		44,094	44,094	44,084	43,883		211		211		44,094				2,202	04/30/2040	1.G Z
..12809*-AA-6	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		630,328	630,328	630,328	630,328						630,328				22,657	09/18/2035	1.A Z
..12809*-AB-4	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		88,682	88,682	88,682	88,682						88,682				3,332	09/18/2035	1.C Z
..12809*-AC-2	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		60,482	60,482	60,482	60,482						60,482				2,396	09/18/2035	1.F Z
..12809*-AD-0	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		62,059	62,059	62,059	62,059						62,059				2,750	09/18/2035	2.B Z
..12814#-AA-5	CF PL TRUST 2502 SOFI_25-2	09/01/2026	MBS PAYDOWN		202,221	202,221	202,221	202,221						202,221				5,947	12/30/2035	1.A Z
..12814#-AB-3	CF PL TRUST 2502 SOFI_25-2	09/01/2026	MBS PAYDOWN		118,122	118,122	118,122	118,122						118,122				3,515	12/30/2035	1.C Z
..12814#-AC-1	CF PL TRUST 2502 SOFI_25-2	09/01/2026	MBS PAYDOWN		216,564	216,564	216,564	216,564						216,564				6,963	12/30/2035	1.F Z
..12814#-AD-9	CF PL TRUST 2502 SOFI_25-2	09/01/2026	MBS PAYDOWN		78,508	78,508	78,508	78,508						78,508				3,147	12/30/2035	2.B Z
..14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026	VARIOUS		129,959	129,959	131,509	75,296		(7)		(7)		131,501		(1,542)	(1,542)	3,751	05/20/2060	1.C Z
..14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026	VARIOUS		15,141	15,141	15,291	8,747		(1)		(1)		15,291		(150)	(150)	451	05/20/2060	1.F Z
..14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026	VARIOUS		11,356	11,356	11,694	6,670		(1)		(1)		11,692		(337)	(337)	380	05/20/2060	2.B Z
..14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026	VARIOUS		10,515	10,515	11,066	6,159		(1)		(1)		11,065		(551)	(551)	448	05/20/2060	3.B Z
..233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A	08/20/2026	MBS PAYDOWN		3,658	3,658	3,658	3,658						3,658				68	11/20/2051	2.B FE
..233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A	08/20/2026	MBS PAYDOWN SECURITY CALLED AT 100.00000000		5,115	5,115	5,115	5,115						5,115				107	11/20/2051	2.B FE
..25756*-AA-1	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/21/2026			658,208	658,208	639,250			112		112		639,362		18,846	18,846	6,785	12/21/2048	1.F Z
..26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK_20-1A	07/20/2026	MBS PAYDOWN		63	63	65	64		(1)		(1)		63				2	07/20/2050	2.C FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK_20-2A	07/20/2026	MBS PAYDOWN		953	953	861	940		13		13		953				23	01/20/2051	2.C FE
..26209X-AH-4	HONK 2024-1A	07/20/2026	MBS PAYDOWN		475	475	473			2		2		475				8	10/20/2054	2.C FE
..26209X-AK-7	HONK 2025-1A	07/20/2026	MBS PAYDOWN		6,638	6,638	6,617	6,163		2		2		6,638				251	10/20/2055	2.C FE
..294760-AB-2	EQV ABS ISSUER I LLC EQV_25-1A	09/15/2026	MBS PAYDOWN		39,786	39,786	39,786	39,786						39,786				1,557	12/15/2040	1.G FE
..302704-AA-9	FLYWH_24-1-A	09/25/2026	MBS PAYDOWN		194,949	194,949	194,949	194,949						194,949				9,341	08/25/2044	1.F PL
..302704-AB-7	FLYWH_24-1-B	09/25/2026	MBS PAYDOWN		63,530	63,530	63,530	63,530						63,530				3,440	08/25/2044	2.B PL
..380241-AC-3	GODDARD FUNDING LLC GDRD_24-1	07/30/2026	MBS PAYDOWN		17,938	17,938	17,938	17,938						17,938				919	10/30/2054	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..389470-AA-3	GRAYROCK FUND IV ABS ISSUER 2026-2	09/15/2026	MBS PAYDOWN		13,271	13,271	13,271							13,271				341	02/15/2041	2.B PL
..45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1	09/15/2026	MBS PAYDOWN		6,065	6,065	6,064	6,051		13		13		6,065				233	10/17/2044	1.F PL
..476681-AD-3	JERSEY MIKES FUNDING LLC JMIKE_24-1	08/15/2026	MBS PAYDOWN		2,600	2,600	2,600	2,600						2,600				110	02/16/2055	2.B FE
..53949B-AA-6	LAIPW_23-NG-1B-A	09/25/2026	MBS PAYDOWN		246,739	246,739	246,739	246,739						246,739				11,876	08/25/2048	1.F Z
..53949B-AB-4	LAIPW_23-NG-1B-B	07/25/2026	MBS PAYDOWN		9,795	9,795	9,795	9,795						9,795				463	08/25/2048	2.B Z
..55429B-AA-3	MSP 2025-1 MSP_25-1	09/25/2026	MBS PAYDOWN		371,176	371,176	371,667	371,225		(49)		(49)		371,176				12,971	02/25/2055	1.A Z
..59564V-AC-9	MIDCON II ENERGY ASSET ISSUER LLC 2026-1	09/25/2026	VARIOUS		265,765	265,765	265,765							265,765				2,176	07/25/2051	1.F PL
..62481B-AA-4	MSP 2026-1 CASL_26-1	09/29/2026	VARIOUS		248,274	248,274	248,567			(8)		(8)		248,560		(285)	(285)	6,541	02/26/2046	1.A PL
..62481B-AB-2	MSP 2026-1 CASL_26-1	09/29/2026	VARIOUS		46,230	46,230	46,305			(18)		(18)		46,287		(57)	(57)	1,197	02/26/2046	1.A PL
			SECURITY CALLED AT 100.00000000																	
..62481B-AC-0	MSP 2026-1 CASL_26-1	09/29/2026			2,194	2,194	2,196							2,196		(3)	(3)	74	02/26/2046	1.C PL
..62481B-AD-8	MSP 2026-1 CASL_26-1	09/29/2026	VARIOUS		145,545	145,545	145,729			(8)		(8)		145,722		(177)	(177)	4,389	02/26/2046	1.F PL
..62481B-AE-6	MSP 2026-1 CASL_26-1	09/29/2026	VARIOUS		101,991	101,991	102,143			(6)		(6)		102,137		(146)	(146)	3,390	02/26/2046	2.B PL
..62481B-AF-3	MSP 2026-1 CASL_26-1	09/29/2026	VARIOUS		60,861	60,861	60,936			(2)		(2)		60,933		(73)	(73)	2,800	02/26/2046	3.B PL
..62481B-AG-1	MSP 2026-1 CASL_26-1	09/29/2026	VARIOUS		36,081	36,081	36,131			(1)		(1)		36,130		(49)	(49)	2,227	02/26/2046	4.B PL
			SECURITY CALLED AT 100.00000000																	
..69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/15/2026			123,109	123,109	123,109	37,606						123,109				2,819	07/15/2033	1.A PL
			SECURITY CALLED AT 100.00000000																	
..69464#-AB-6	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/15/2026			14,655	14,655	14,655	4,477						14,655				367	07/15/2033	1.F PL
			SECURITY CALLED AT 100.00000000																	
..73758#-AA-5	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/21/2026			33,735	33,735	34,245			(4)		(4)		34,241		(506)	(506)	81	01/22/2036	1.A PL
..741011-AC-4	PRESIDIO FINANCE LLC PRESID_26-1	09/25/2026	MBS PAYDOWN		10,263	10,263	10,263							10,263				126	12/25/2041	1.G PL
..74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1	07/30/2026	MBS PAYDOWN		5,000	5,000	5,000	5,000						5,000				214	04/30/2052	2.B FE
..74166Y-AE-0	PROSE_25-1A-A2	07/30/2026	MBS PAYDOWN		1,050	1,050	1,050	1,050						1,050				51	07/30/2055	2.B FE
..74628A-AA-2	PUREWEST ABS ISSUER LLC 2025-1	09/05/2026	MBS PAYDOWN		19,039	19,039	19,039	19,039						19,039				721	04/05/2040	1.G PL
..78518E-AA-8	SABAL ISSUER LLC PALMET_26-2	07/31/2026	MBS PAYDOWN		6,932	6,932	6,793			1		1		6,932					08/30/2061	1.G PL
			SECURITY CALLED AT 100.00000000																	
..80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/21/2026			86,421	86,421	88,209	48,497		(85)		(85)		88,118		(1,697)	(1,697)	2,515	09/22/2053	1.A PL
..80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	08/20/2026	VARIOUS		1,141	1,141	1,173	661		(1)		(1)		1,173		(32)	(32)	38	09/22/2053	1.B PL
..83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A	08/14/2026	VARIOUS		157,258	157,258	149,881	155,274		1,151		1,151		156,425		833	833	3,930	01/20/2050	2.B FE
..83546D-AN-8	SONIC CAPITAL LLC SONIC_21-1	09/20/2026	MBS PAYDOWN		3,905	3,905	3,565	3,863		42		42		3,905				57	08/21/2051	2.B FE
..83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1	09/20/2026	MBS PAYDOWN		2,000	2,000	2,000	2,000						2,000				35	08/21/2051	2.B FE
..864300-AA-6	SUBWAY 2024-1A	07/30/2026	MBS PAYDOWN		4,000	4,000	4,000	4,000						4,000				181	07/30/2054	2.B FE
..864300-AC-2	SUBWAY 2024-1A	07/30/2026	MBS PAYDOWN		2,925	2,925	2,925	2,925						2,925				138	07/30/2054	2.B FE
..88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZATION FUND	08/01/2026	MBS PAYDOWN		56,338	56,338	56,338	56,338						56,338				2,403	08/01/2036	1.A FE
..90319T-AA-1	UOG ABS ISSUER I LLC URBAN_23	09/05/2026	MBS PAYDOWN		25,203	25,203	25,199	25,180		23		23		25,203				1,406	06/05/2040	2.A Z
..92861W-AA-2	VITAL_25-1A-A2	07/30/2026	MBS PAYDOWN		26,300	26,300	26,405	1,300		(3)		(3)		26,300				1,088	01/31/2056	2.C FE
..92892D-AA-7	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		463,792	463,792	489,789	468,147		(4,355)		(4,355)		463,792				22,826	09/01/2065	1.A PL
..92892D-AB-5	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		48,186	48,186	50,161	48,517		(331)		(331)		48,186				2,372	09/01/2065	1.C PL
..92892D-AC-3	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		42,163	42,163	43,047	42,311		(148)		(148)		42,163				2,075	09/01/2065	1.G PL
..92892D-AD-1	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		25,599	25,599	25,624	25,627		(28)		(28)		25,599				1,260	09/01/2065	2.C PL
..92892D-AE-9	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		10,541	10,541	8,443	10,124		416		416		10,541				519	09/01/2065	3.C PL
..92892D-AF-6	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		4,517	4,517	2,715	4,169		349		349		4,517				222	09/01/2065	4.B PL
..92892D-AG-4	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		6,927	6,927	2,777	6,093		834		834		6,927				341	09/01/2065	6. *
..95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A	09/15/2026	MBS PAYDOWN		3,389	3,389	3,389	3,389						3,389				60	06/15/2051	2.B FE
..95058X-AM-0	WENDYS FUNDING LLC WEN_22-1	09/15/2026	MBS PAYDOWN		1,913	1,913	1,913	1,913						1,913				61	03/15/2052	2.B FE
..95058X-AP-3	WENDYS FUNDING LLC WEN_22-1	09/15/2026	MBS PAYDOWN		1,931	1,931	1,931	1,931						1,931				66	03/15/2052	2.B FE
..977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1	09/25/2026	MBS PAYDOWN		51,575	51,575	51,575	51,575						51,575				1,961	07/25/2050	1.F PL
..977701-AG-6	WOLF ENERGY ASSET ISSUER 2025-1	09/25/2026	MBS PAYDOWN		3,506	3,506	3,506	3,506						3,506				155	07/25/2050	2.B PL
..98920M-AA-0	ZAXBY_21-1A	07/30/2026	MBS PAYDOWN		4,625	4,625	4,625	4,625						4,625				112	07/31/2051	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					5,984,283	5,984,283	5,984,518	4,125,825		(1,889)		(1,889)		5,970,206		14,074	14,074	196,841	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR	09/16/2026	MBS PAYDOWN SECURITY CALLED AT 100.00000000		29,481	29,481	30,074	29,625		(144)		(144)		29,481				1,230	05/17/2049	1.G FE
01627A-AA-6	ADC_21-1A	07/27/2026			734,000	734,000	733,208	733,888		103		103		733,991		9	9	8,807	08/15/2046	1.G FE
07359B-AA-5	BEACN_2021-1-A	09/20/2026	MBS PAYDOWN		16,275	16,275	16,268	16,256		19		19		16,275				244	10/22/2046	1.F FE
12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	09/15/2026	MBS PAYDOWN		1,747	1,747	1,747	1,745		1		1		1,747				27	08/15/2051	1.A FE
12510H-AM-2	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	08/15/2026	MBS PAYDOWN		368,516	368,516	368,424	368,507		8		8		368,516				4,756	08/15/2051	1.E FE
12510H-AV-2	CAUTO 2024-2A	09/15/2026	MBS PAYDOWN		500	500	485	497		3		3		500				16	05/15/2054	1.A FE
12510H-AX-8	CAUTO 2024-2A	09/15/2026	MBS PAYDOWN		288	288	278	286		2		2		288				10	05/15/2054	1.E FE
12565K-AA-5	CLI FUNDING LLC CLIF_21-1A	09/18/2026	MBS PAYDOWN		58,767	58,767	58,766	58,723		45		45		58,767				643	02/18/2046	1.F FE
12565K-AE-7	CLI FUNDING LLC CLIF_2022-1A	09/18/2026	MBS PAYDOWN		10,000	10,000	9,995	9,987		13		13		10,000				181	01/18/2047	1.F FE
12571W-AG-8	CLI FUNDING LLC CLIF_25-1	09/20/2026	MBS PAYDOWN		9,900	9,900	9,832	9,869		31		31		9,900				353	06/21/2050	1.C FE
12807C-AA-1	CAI 2020-1A	09/25/2026	MBS PAYDOWN		5,469	5,469	5,435	5,455		14		14		5,469				81	09/25/2045	1.F FE
14855U-AA-8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST	09/15/2026	MBS PAYDOWN		21,168	21,168	21,167			43		43		21,168				320	04/17/2051	1.F FE
148924-AA-1	CASTLELAKE AIRCRAFT SECURITIZATION TRUST	09/15/2026	MBS PAYDOWN		11,373	11,373	11,373			22		22		11,373				256	03/15/2051	1.F FE
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1	09/15/2026	MBS PAYDOWN		500	500	500	499		1		1		500				17	10/15/2055	1.A FE
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1	09/15/2026	MBS PAYDOWN		201	201	200	200						201				7	10/15/2055	1.C FE
33767P-AA-6	FIRSTKEY HOMES TRUST FKH_22-SFR2	07/01/2026	MBS PAYDOWN		1,779	1,779	1,716	1,771		8		8		1,779				44	07/19/2039	1.A FE
361528-AE-2	GBX LEASING GBXL_26-1	09/20/2026	MBS PAYDOWN		1,555	1,555	1,554			4		4		1,555				44	02/22/2056	1.C FE
36166V-AE-5	GCI FUNDING I LLC GCI_21-1	09/18/2026	MBS PAYDOWN		20,301	20,301	20,295	20,278		22		22		20,301				323	06/18/2046	1.F FE
36173X-AA-0	GGAMMT_25-1A-A	09/15/2026	MBS PAYDOWN		10,440	10,440	10,440	10,417		24		24		10,440				412	09/30/2060	1.G FE
37556T-AA-4	GHOST 2025-1A	09/15/2026	MBS PAYDOWN		20,165	20,165	20,164	20,120		45		45		20,165				779	03/15/2050	1.F FE
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A	09/17/2026	MBS PAYDOWN		70,023	70,023	69,049	69,838		185		185		70,023				854	04/17/2041	1.F FE
37959P-AG-2	GLOBAL SC FINANCE SRL SEACO_21-2	09/17/2026	MBS PAYDOWN		136,854	136,854	136,848	136,737		117		117		136,854				1,771	08/19/2041	1.F FE
40496*-AA-5	HLB LLC HLB_24-1	08/30/2026	MBS PAYDOWN		26,640	26,640	26,423	26,531		109		109		26,640				697	08/28/2029	1.D PL
40496*-AB-3	HLB LLC HLB_24-1	08/30/2026	MBS PAYDOWN		17,760	17,760	17,615	17,684		76		76		17,760				483	08/28/2029	1.G PL
40496*-AE-7	HLB LLC HLB_24-1	08/14/2026	MBS PAYDOWN		16,405	16,405	16,487	16,433		(28)		(28)		16,405				787	08/16/2027	1.F PL
40496*-AF-4	HLB LLC HLB_24-1	08/14/2026	MBS PAYDOWN		10,937	10,937	10,991	10,955		(19)		(19)		10,937				590	08/16/2027	2.A PL
40496*-AG-2	HLB LLC HLB_24-1	08/09/2026	MBS PAYDOWN		16,023	16,023	16,120	16,052		(29)		(29)		16,023				527	11/09/2027	1.F PL
40496*-AH-0	HLB LLC HLB_24-1	08/09/2026	MBS PAYDOWN		10,682	10,682	10,747	10,701		(19)		(19)		10,682				395	11/09/2027	2.A PL
40496*-AJ-6	HLB LLC HLB_24-1	07/23/2026	MBS PAYDOWN		1,828	1,828	1,825	1,822		6		6		1,828				71	07/18/2029	1.D PL
40496*-AK-3	HLB LLC HLB_24-1	07/23/2026	MBS PAYDOWN		1,218	1,218	1,216	1,214		4		4		1,218				51	07/18/2029	1.F PL
40496*-AL-1	HLB LLC HLB_24-1	07/22/2026	MBS PAYDOWN		1,784	1,784	1,781	1,778		5		5		1,784				69	01/17/2030	1.D PL
40496*-AM-9	HLB LLC HLB_24-1	07/22/2026	MBS PAYDOWN		1,189	1,189	1,187	1,185		4		4		1,189				49	01/17/2030	1.F PL
40496*-AN-7	HLB LLC HLB_24-1	07/27/2026	MBS PAYDOWN		1,908	1,908	1,903	1,902		6		6		1,908				73	01/24/2028	1.D PL
40496*-AP-2	HLB LLC HLB_24-1	07/27/2026	MBS PAYDOWN		1,272	1,272	1,268	1,267		5		5		1,272				52	01/24/2028	1.F PL
437300-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-1	09/01/2026	MBS PAYDOWN		9,297	9,297	9,296	9,297						9,297				105	09/19/2041	1.A FE
46658F-AB-0	JBLU UT LENDING LLC JETBLUE_24-1	07/23/2026	MBS PAYDOWN		2,519	2,519	2,519	2,519						2,519				119	04/23/2028	2.A PL
46658F-AC-8	JBLU UT LENDING LLC JETBLUE_24-1	09/20/2026	MBS PAYDOWN		2,879	2,879	2,879	2,879						2,879				97	12/20/2027	2.A PL
46658F-AD-6	JBLU UT LENDING LLC JETBLUE_24-1	07/23/2026	MBS PAYDOWN		1,543	1,543	1,543	1,543						1,543				73	07/23/2036	2.A PL
46658F-AE-4	JBLU UT LENDING LLC JETBLUE_24-1	09/20/2026	MBS PAYDOWN		1,560	1,560	1,560	1,560						1,560				49	06/20/2036	2.A PL
46658F-AF-1	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		1,555	1,555	1,555	1,555						1,555				49	05/31/2036	2.A PL
46658F-AG-9	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		1,616	1,616	1,616	1,616						1,616				51	05/31/2036	2.A PL
46658F-AH-7	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		1,503	1,503	1,503	1,503						1,503				47	05/31/2036	2.A PL
46658F-AJ-3	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		2,415	2,415	2,415	2,415						2,415				39	11/30/2029	2.A PL
46658F-AK-0	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		2,231	2,231	2,231	2,231						2,231				108	05/14/2029	2.A PL
46658F-AL-8	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		2,384	2,384	2,384	2,384						2,384				115	11/14/2029	2.A PL
46658F-AM-6	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		2,547	2,547	2,547	2,547						2,547				122	02/14/2030	2.A PL
46658F-AN-4	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		2,207	2,207	2,207	2,207						2,207				106	05/14/2030	2.A PL
46658F-AP-9	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		958	958	958	958						958				45	08/14/2036	2.A PL
46658F-AQ-7	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		935	935	935	935						935				44	11/14/2036	2.A PL
46658F-AR-5	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		2,306	2,306	2,306	2,306						2,306				111	11/14/2029	2.A PL
46658F-AS-3	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		960	960	960	960						960				45	11/14/2036	2.A PL
46658F-AT-1	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		933	933	933	933						933				44	11/14/2036	2.A PL
46658F-AU-8	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		1,420	1,420	1,420	1,420						1,420				67	11/14/2036	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67181D-AJ-0	OAK STREET INVESTMENT GRADE NET LEASE FU	09/20/2026	MBS PAYDOWN		2,865	2,865	2,864	2,862		3		3		2,865				45	11/20/2051	1.C FE
..67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU	09/20/2026	MBS PAYDOWN		3,515	3,515	3,515	3,511		5		5		3,515				62	11/20/2051	1.C FE
..67190A-AA-4	OAKIG_21-1A-A1	09/20/2026	MBS PAYDOWN		2,892	2,892	2,892	2,891		2		2		2,892				29	01/20/2051	1.C FE
..71711G-AA-3	PHNTOM_26-1-A	09/15/2026	MBS PAYDOWN		17,974	17,974	17,974			36		36		17,974				476	01/17/2051	1.F FE
..78449A-AA-0	SLAM LTD SLAM_21-1	09/15/2026	MBS PAYDOWN		27,430	27,430	27,429	27,404		26		26		27,430				445	06/15/2046	1.F FE
..78488J-AA-3	SVC ABS LLC SVC_26-1A	09/20/2026	MBS PAYDOWN		483	483	483			1		1		483				11	03/20/2056	1.A FE
..82667C-AA-3	SRL SRL_21-1	09/17/2026	MBS PAYDOWN		27,865	27,865	27,851	27,837		28		28		27,865				369	08/17/2051	1.C FE
..82667C-AC-9	SIGNAL RAIL I LLC SRL_24-1	09/15/2026	MBS PAYDOWN		500	500	500	499		1		1		500				19	05/18/2054	1.C FE
..83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1	09/15/2026	MBS PAYDOWN		7,215	7,215	7,215	7,208		7		7		7,215				133	10/15/2046	1.D FE
..85209Q-AA-0	SPRITE LIMITED SPRTE_26-1	09/15/2026	MBS PAYDOWN		28,588	28,588	28,587			57		57		28,588				669	03/15/2041	1.F FE
..85213F-AA-8	SPUR RAIL I LLC SPUR_26-1	09/17/2026	MBS PAYDOWN		919	919	918			2		2		919				16	04/17/2056	1.C FE
..86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A	09/20/2026	MBS PAYDOWN		650	650	650	649		1		1		650				9	06/20/2051	1.A FE
..86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A	09/20/2026	MBS PAYDOWN		250	250	250	250						250				5	06/20/2051	1.C FE
..872480-AA-6	TIF FUNDING II LLC TIF_20-1A	09/20/2026	MBS PAYDOWN		15,618	15,618	14,103	15,420		198		198		15,618				218	08/21/2045	1.F FE
..87267C-AA-6	TRP_21-1	09/17/2026	MBS PAYDOWN		10,305	10,305	10,303	10,296		9		9		10,305				142	06/19/2051	1.F FE
..88035K-AC-3	TENET EQUITY FUNDING TENET_25-1	09/20/2026	MBS PAYDOWN		277	277	277	276		1		1		277				9	10/20/2055	1.C FE
..88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		31,600	31,600	31,590	31,573		27		27		31,600				354	02/20/2046	1.F FE
..88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		34,000	34,000	34,007	33,961		39		39		34,000				505	04/20/2046	1.F FE
..88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL	09/20/2026	MBS PAYDOWN		16,000	16,000	15,997	15,984		16		16		16,000				207	08/20/2046	1.F FE
..88655A-AA-8	TIF 2024-1A	09/20/2026	MBS PAYDOWN		26,250	26,250	26,241	26,175		75		75		26,250				959	04/20/2049	1.C FE
..89617F-AA-2	TCN 2025-SFR2	09/01/2026	MBS PAYDOWN		13,729	13,729	13,708	13,729						13,729				496	08/19/2044	1.A FE
..89617F-AB-0	TCN 2025-SFR2	09/01/2026	MBS PAYDOWN		555	555	555	555						555				22	08/19/2044	1.D FE
..89617F-AC-8	TCN 2025-SFR2	09/01/2026	MBS PAYDOWN		555	555	555	555						555				23	08/19/2044	1.G FE
..89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A	09/19/2026	MBS PAYDOWN		8,813	8,813	8,812	8,803		10		10		8,813				133	07/19/2051	1.C FE
..89656G-AC-8	TRL 2024-1A	09/19/2026	MBS PAYDOWN		10,476	10,476	10,474	10,446		30		30		10,476				403	05/19/2054	1.C FE
..89656R-AA-8	TRINITY RAIL LEASING LP TRL_2022-1A	09/19/2026	MBS PAYDOWN		10,186	10,186	10,186	10,163		23		23		10,186				309	05/19/2052	1.F FE
..89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1	09/19/2026	MBS PAYDOWN		5,760	5,760	5,759	5,745		15		15		5,760				196	10/19/2055	1.C FE
..89679Q-AD-7	TRITON CONTAINER FINANCE LLC TCF_26-1A	09/20/2026	MBS PAYDOWN		24,402	24,402	24,397			67		67		24,402				348	05/22/2051	1.C FE
..89679Q-AE-5	TRITON CONTAINER FINANCE LLC TCF_26-1A	09/20/2026	MBS PAYDOWN		13,725	17,667	17,665			33		33		13,725				259	05/22/2051	1.F FE
..89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1	09/20/2026	MBS PAYDOWN		43,350	43,350	43,268	43,301		49		49		43,350				538	03/20/2046	1.F FE
..89683L-AA-8	TRP_21-2-A	09/17/2026	MBS PAYDOWN		14,336	14,336	14,330	14,323		13		13		14,336				203	06/20/2051	1.C FE
..90352W-AD-6	USQ RAIL I LLC STEAM_21-1	09/28/2026	MBS PAYDOWN		4,396	4,396	4,396	4,390		6		6		4,396				63	02/28/2051	1.F FE
..97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF	09/15/2026	MBS PAYDOWN		1,848	1,848	1,848	1,844		4		4		1,848				68	06/15/2050	1.F FE
..97064G-AA-1	WESTF_21-A-A	09/15/2026	MBS PAYDOWN		12,610	12,610	12,610	12,595		15		15		12,610				250	05/15/2046	1.F FE
..Y5008*-AA-2	KNAUSEN HOLDING LLC	07/15/2026	MBS PAYDOWN		187,500	187,500	187,500	187,500						187,500				8,002	07/15/2027	2.B FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,286,153	2,290,095	2,286,857	2,164,735		1,485		1,485		2,286,144		9	9	42,450	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					33,928,485	33,932,427	33,883,652	25,536,688		(5,582)		(5,582)		33,912,787		15,697	15,697	981,675	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					33,928,485	33,932,427	33,883,652	25,536,688		(5,582)		(5,582)		33,912,787		15,697	15,697	981,675	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					33,928,485	33,932,427	33,883,652	25,536,688		(5,582)		(5,582)		33,912,787		15,697	15,697	981,675	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					241,303,243	244,284,479	246,424,128	211,986,534		(501,790)	128,619	(630,409)	543,485	241,673,795	(622,770)	116,111	(506,659)	7,987,945	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
..747292-10-0	QVC GROUP INC	09/18/2026	STIFEL NICOLAUS & COMPANY INCORPORATED	47,861.000	772,122		908,805							908,805		(136,683)	(136,683)			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					772,122	XXX	908,805							908,805		(136,683)	(136,683)		XXX	XXX
5989999997. Total - common stocks - Part 4					772,122	XXX	908,805							908,805		(136,683)	(136,683)		XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					772,122	XXX	908,805							908,805		(136,683)	(136,683)		XXX	XXX
5999999999. Total - preferred and common stocks					772,122	XXX	908,805							908,805		(136,683)	(136,683)		XXX	XXX
6009999999 - Totals					242,075,365	XXX	247,332,933	211,986,534		(501,790)	128,619	(630,409)	543,485	242,582,600	(622,770)	(20,572)	(643,342)	7,987,945	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - purchased options - hedging other														XXX							XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants														XXX							XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options														XXX							XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants														XXX							XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options														XXX							XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
BNL2B8GX3 - SWP: OIS 3.800600 6/30/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300LC02FLSSVFFR64	02/28/2025	06/30/2027		40,000,000	3.80/(SOFR)			22,289	(183,348)		(183,348)	(443,314)				172,968	N/A	B031
BNL2B8H04 - SWP: OIS 3.860130 12/31/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300LC02FLSSVFFR64	02/28/2025	12/31/2026		50,000,000	3.86/(SOFR)			55,738	(35,461)		(35,461)	(242,370)				125,513	N/A	B031
BNL2GCHQ3 - SWP: USD 3.525630 11/30/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300LC02FLSSVFFR64	01/29/2026	11/30/2026		100,000,000	3.53/(SOFR)			(109,891)	(86,170)		(86,170)	(86,170)				204,404	N/A	B031
BNL2KZNB3 - SWP: OIS 4.217790 9/8/2029 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300LC02FLSSVFFR64	09/03/2026	09/08/2029		35,000,000	4.22/(SOFR)			9,873	(533,000)		(533,000)	(533,000)				300,188	N/A	B031
1119999999. Subtotal - swaps - hedging other - interest rate												(21,991)	(837,979)	XXX	(837,979)	(1,304,854)				803,073	XXX	XXX
1169999999. Subtotal - swaps - hedging other												(21,991)	(837,979)	XXX	(837,979)	(1,304,854)				803,073	XXX	XXX
1229999999. Subtotal - swaps - replication														XXX							XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate												(21,991)	(837,979)	XXX	(837,979)	(1,304,854)				803,073	XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange														XXX							XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps												(21,991)	(837,979)	XXX	(837,979)	(1,304,854)				803,073	XXX	XXX
1479999999. Subtotal - forwards														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other												(21,991)	(837,979)	XXX	(837,979)	(1,304,854)				803,073	XXX	XXX
1719999999. Subtotal - replication														XXX							XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals												(21,991)	(837,979)	XXX	(837,979)	(1,304,854)				803,073	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0031	Convert Assets to Fixed/Float .....

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX									
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						(837,980)			(837,980)		803,072	
0999999999 - Gross totals						(837,980)			(837,980)		803,072	
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64						(837,980)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	Cash		Cash Collateral	1,824,627	1,824,627	1,824,627		I
0199999999 - Total				1,824,627	1,824,627	1,824,627	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total						XXX	XXX	XXX

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF AMERICA, NA ..... CHICAGO, IL					3,662	3,663	3,664	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					542,833	558,718	579,314	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					4,387,798	1,395,682	2,714,745	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					30,801	30,664	30,956	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					263,942	231,510	234,241	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					188,296	195,523	200,484	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					42,729	83,617	41,817	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					17,594	23,705	20,940	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					30,915	128,983	63,036	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY							(89)	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					30,648	190,416	284,644	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					83,567	52,185	51,132	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					217,838	120,736	187,433	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					(2,474,706)	(2,563,616)	(2,944,225)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(3,546,361)	(4,225,168)	(3,899,698)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					322,872	(929,303)	(656,539)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(26,612)	(19,215)	(17,961)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(55,080)	(44,781)	(48,642)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(101,744)	(96,552)	(92,529)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(67,100,777)	(60,780,654)	(55,207,507)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(37,444,161)	(39,418,653)	(41,795,275)	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					(2,261,985)	(1,491,428)	(1,221,569)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(8,176)		(3,091)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(1,864)	(49)	(4,029)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(40,286)			XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(1,905,746)	(1,891,291)	(1,441,410)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(6,667)	(10,000)	(15,482)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(187,979)	(39,491)	(45,465)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					44,625	(254,428)	(461,584)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					12,436	(14,859)	(30,025)	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL					(172,871)	(347,469)	(357,448)	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					(117,959)	(374,778)	(140,948)	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					1,092,958	(331,808)	(272,597)	XXX.
DEUTSCHE BANK ..... Germany, Frankfurt am Main					300,456	102,921	1,947,582	XXX.
DEUTSCHE BANK ..... Germany, Frankfurt am Main					42,062	56,316	41,057	XXX.
DEUTSCHE BANK ..... Germany, Frankfurt am Main					1,004,894	1,011,313	1,045,701	XXX.
FEDERAL HOME LOAN BANK ..... PITTSBURGH, PA					5,008	4,993	4,980	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					275,483	31,592	42,700	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					48,188	60,219	286,735	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					30,936	249,299	30,022	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					462	59,003,067	4,029	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					30,364	670,678	668,889	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY						12,964		XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					10,445,777	10,560,264	9,298,243	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					45,063	674,548	132,279	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					767,392	237,793	875,324	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					4,292,123	3,433,416	2,012,989	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					192,581	1,503,715	1,104,905	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					31,026	30,101	30,258	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					75,264	(4,387)	17,471	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY						(12,870)	(29)	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					185,740	453,194	694,926	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					30,421	100,655	33,123	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					26,930	42,475	30,576	XXX.
WELLS FARGO ..... LOS ANGELES, CA					31,156	31,008	339,774	XXX.
WELLS FARGO ..... LOS ANGELES, CA					21,367	21,397	21,427	XXX.
WELLS FARGO ..... LOS ANGELES, CA					4,287,913	3,718,809	2,329,258	XXX.
WELLS FARGO ..... LOS ANGELES, CA					83,037	145,293	132,512	XXX.
WELLS FARGO ..... LOS ANGELES, CA					142,631	114,707	954,159	XXX.
ROYAL BANK OF CANADA ..... TORONTO, CANADA						(19,190)	(19,190)	XXX.
ROYAL BANK OF CANADA ..... TORONTO, CANADA					(3,184)	(3,170)	(227,903)	XXX.
ROYAL BANK OF CANADA ..... TORONTO, CANADA					(10,941)	(6,358)	(5,752)	XXX.
ROYAL BANK OF CANADA ..... TORONTO, CANADA					563,376	269,137	972,398	XXX.
ROYAL BANK OF CANADA ..... TORONTO, CANADA					5,052,868	5,052,711	5,334,554	XXX.
RBC INVESTOR SERVICES TRUST . TORONTO, CANADA					1,875,331	2,061,987	219,060	XXX.
US Bank ..... Minneapolis, MN					3,847,986	3,777,696	4,001,319	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX						XXX
0199999. Totals - open depositories	XXX	XXX			(74,417,749)	(16,431,848)	(71,890,335)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX			(74,417,749)	(16,431,848)	(71,890,335)	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX			(74,417,749)	(16,431,848)	(71,890,335)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		09/28/2026	4.032	11/27/2026	17,005,476		5,712
	TREASURY BILL		09/11/2026	3.933	12/10/2026	28,061,849		61,186
	TREASURY BILL		09/25/2026	3.899	12/03/2026	23,037,465		38,125
	TREASURY BILL		09/18/2026	4.013	12/17/2026	11,017,503		16,288
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						79,122,293		121,311
0489999999. Total - issuer credit obligations (unaffiliated)						79,122,293		121,311
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						79,122,293		121,311
	BNY MELLON CASH RESERVE USD		09/30/2026	0.300		16,051,533		1,256
	BNY MELLON CASH RESERVE USD Mortgage Loan account		09/30/2026	0.300		802		
8109999999. Subtotal - sweep accounts						16,052,335		1,256
31607A-88-5	FIDELITY TREASURY FUND 2644		09/30/2026	0.000		2,100,000		61,952
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						2,100,000		61,952
38150C-76-2	GS FINANCIAL SQ GOV DREXEL 7278		09/30/2026	0.000		22,003,591		45,386
4812C0-67-0	JPMORGAN US GOVT MM-CP		09/30/2026	0.000		5,059,591		10,628
8309999999. Subtotal - all other money market mutual funds						27,063,182		56,014
8589999999. Total cash equivalents (unaffiliated)						124,337,810		240,533
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						124,337,810		240,533