



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026  
OF THE CONDITION AND AFFAIRS OF THE

MANHATTAN NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 0435 0435 NAIC Company Code 67083 Employer's ID Number 45-0252531  
(Current) (Prior)

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 12/20/1956 Commenced Business 01/04/1957

Statutory Home Office 191 Rosa Parks Street Cincinnati, OH, US 45202  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street  
(Street and Number)  
Cincinnati, OH, US 45202 513-361-9000  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address Post Office Box 5420 Cincinnati, OH, US 45201  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 191 Rosa Parks Street  
(Street and Number)  
Cincinnati, OH, US 45202 513-361-9000  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II 513-361-9077  
(Name) (Area Code) (Telephone Number)  
rearle@mmascend.com 513-345-9484  
(E-mail Address) (FAX Number)

OFFICERS

President Dominic Lusean Blue Treasurer Brian Patrick Sponaugle  
Secretary John Paul Gruber Appointed Actuary Dominic Joseph Moster

OTHER

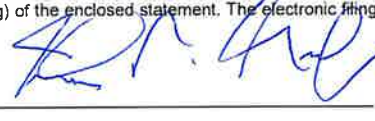
Donna Marie Carrelli Michael Harrison Haney

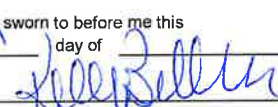
DIRECTORS OR TRUSTEES

|                               |                             |                                |
|-------------------------------|-----------------------------|--------------------------------|
| <u>Dominic Lusean Blue</u>    | <u>Susan Marie Cicco</u>    | <u>Geoffrey James Craddock</u> |
| <u>Roger William Crandall</u> | <u>Mary Jane Fortin</u>     | <u>Vy Ho</u>                   |
| <u>Paul Anthony LaPiana</u>   | <u>Sears Andrew Merritt</u> | <u>Michael James O'Connor</u>  |
| <u>Eric William Partlan</u>   |                             |                                |

State of Ohio SS  
County of Hamilton

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

|                                                                                    |                                                                                     |                                                                                       |
|------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|
|  |  |  |
| Dominic Lusean Blue<br>President                                                   | John Paul Gruber<br>Secretary                                                       | Brian Patrick Sponaugle<br>Treasurer                                                  |

Subscribed and sworn to before me this 12th day of August 2026  


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



Kelly Buller  
Notary Public, State of Ohio  
My Commission Expires:  
October 14, 2028

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

ASSETS

|                                                                                                                                                             | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                             | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 1. Bonds .....                                                                                                                                              | 88,584,542             |                         | 88,584,542                                | 102,471,245                                           |
| 2. Stocks:                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.2 Common stocks .....                                                                                                                                     |                        |                         |                                           |                                                       |
| 3. Mortgage loans on real estate:                                                                                                                           |                        |                         |                                           |                                                       |
| 3.1 First liens .....                                                                                                                                       |                        |                         |                                           |                                                       |
| 3.2 Other than first liens.....                                                                                                                             |                        |                         |                                           |                                                       |
| 4. Real estate:                                                                                                                                             |                        |                         |                                           |                                                       |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....                                                                                |                        |                         |                                           |                                                       |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                      |                        |                         |                                           |                                                       |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....                                                                                          |                        |                         |                                           |                                                       |
| 5. Cash (\$ .....2,295,187 ), cash equivalents<br>(\$ ..... 20,803,279 ) and short-term<br>investments (\$ ..... ) .....                                    | 23,098,466             |                         | 23,098,466                                | 11,531,133                                            |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                  | 3,474,962              |                         | 3,474,962                                 | 3,606,912                                             |
| 7. Derivatives .....                                                                                                                                        |                        |                         |                                           |                                                       |
| 8. Other invested assets .....                                                                                                                              |                        |                         |                                           |                                                       |
| 9. Receivables for securities .....                                                                                                                         |                        |                         |                                           |                                                       |
| 10. Securities lending reinvested collateral assets .....                                                                                                   |                        |                         |                                           |                                                       |
| 11. Aggregate write-ins for invested assets .....                                                                                                           |                        |                         |                                           |                                                       |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                               | 115,157,970            |                         | 115,157,970                               | 117,609,290                                           |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                               |                        |                         |                                           |                                                       |
| 14. Investment income due and accrued .....                                                                                                                 | 1,051,829              |                         | 1,051,829                                 | 1,226,477                                             |
| 15. Premiums and considerations:                                                                                                                            |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                            | 158,182                | 16,948                  | 141,234                                   | 105,141                                               |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 2,760,584              | 17,148                  | 2,743,436                                 | 2,705,214                                             |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....                                               |                        |                         |                                           |                                                       |
| 16. Reinsurance:                                                                                                                                            |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                              | 414,722                |                         | 414,722                                   | 360,766                                               |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                              |                        |                         |                                           |                                                       |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                             |                        |                         |                                           |                                                       |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                    |                        |                         |                                           |                                                       |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....                                                                           | 72,258                 |                         | 72,258                                    |                                                       |
| 18.2 Net deferred tax asset .....                                                                                                                           |                        |                         |                                           |                                                       |
| 19. Guaranty funds receivable or on deposit .....                                                                                                           | 31,968                 |                         | 31,968                                    | 31,007                                                |
| 20. Electronic data processing equipment and software .....                                                                                                 |                        |                         |                                           |                                                       |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....                                                                     |                        |                         |                                           |                                                       |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                            |                        |                         |                                           |                                                       |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                              |                        |                         |                                           | 39,296                                                |
| 24. Health care (\$ ..... ) and other amounts receivable .....                                                                                              |                        |                         |                                           |                                                       |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                | 1,591                  |                         | 1,591                                     | 397                                                   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 119,649,104            | 34,096                  | 119,615,008                               | 122,077,588                                           |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                        |                        |                         |                                           |                                                       |
| 28. Total (Lines 26 and 27)                                                                                                                                 | 119,649,104            | 34,096                  | 119,615,008                               | 122,077,588                                           |
| DETAILS OF WRITE-INS                                                                                                                                        |                        |                         |                                           |                                                       |
| 1101. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1102. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1103. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                                                                   |                        |                         |                                           |                                                       |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)                                                                                             |                        |                         |                                           |                                                       |
| 2501. Miscellaneous receivable .....                                                                                                                        | 1,591                  |                         | 1,591                                     | 397                                                   |
| 2502. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2503. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                   |                        |                         |                                           |                                                       |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                             | 1,591                  |                         | 1,591                                     | 397                                                   |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ ..... 50,735,368 less \$ ..... included in Line 6.3<br>(including \$ ..... Modco Reserve) .....                                                                                        | 50,735,368                     | 51,736,798                     |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....                                                                                                                                   | 4,887                          | 27,554                         |
| 3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....                                                                                                                                                   | 2,071,690                      | 2,278,264                      |
| 4. Contract claims:                                                                                                                                                                                                               |                                |                                |
| 4.1 Life .....                                                                                                                                                                                                                    | 2,606,738                      | 2,715,222                      |
| 4.2 Accident and health .....                                                                                                                                                                                                     |                                |                                |
| 5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due<br>and unpaid .....                                                                                                                              |                                |                                |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:                                                                                              |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ .....<br>Modco) .....                                                                                                                   | 8,000                          | 8,000                          |
| 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<br>\$ ..... discount; including \$ ..... accident and health premiums .....                                            | 41,467                         | 43,378                         |
| 9. Contract liabilities not included elsewhere:                                                                                                                                                                                   |                                |                                |
| 9.1 Surrender values on canceled contracts .....                                                                                                                                                                                  |                                |                                |
| 9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health<br>experience rating refunds of which \$ ..... 0 is for medical loss ratio rebate per the Public Health<br>Service Act ..... |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ ..... 63,580<br>ceded .....                                                                                                                           | 63,580                         | 12,539                         |
| 9.4 Interest Maintenance Reserve .....                                                                                                                                                                                            | 1,872,475                      | 2,002,060                      |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ ..... , accident and health<br>\$ ..... and deposit-type contract funds \$ ..... .....                                                                     |                                |                                |
| 11. Commissions and expense allowances payable on reinsurance assumed .....                                                                                                                                                       |                                |                                |
| 12. General expenses due or accrued .....                                                                                                                                                                                         | 46,353                         | 46,351                         |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....                                                          |                                |                                |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....                                                                                                                                                 | 63,270                         | 73,857                         |
| 15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....                                                                                                                        |                                | 82,823                         |
| 15.2 Net deferred tax liability .....                                                                                                                                                                                             |                                |                                |
| 16. Unearned investment income .....                                                                                                                                                                                              | 32,193                         | 32,123                         |
| 17. Amounts withheld or retained by reporting entity as agent or trustee .....                                                                                                                                                    |                                | 3,440                          |
| 18. Amounts held for agents' account, including \$ ..... 510,240 agents' credit balances .....                                                                                                                                    | 510,240                        | 487,369                        |
| 19. Remittances and items not allocated .....                                                                                                                                                                                     | 951,228                        | 1,402,380                      |
| 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 .....                                                                                                                                                                                               | 1,057,642                      | 1,007,311                      |
| 24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....                                                                                                                                                       |                                |                                |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....                                                                                                                          |                                |                                |
| 24.04 Payable to parent, subsidiaries and affiliates .....                                                                                                                                                                        | 107,075                        |                                |
| 24.05 Drafts outstanding .....                                                                                                                                                                                                    |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....                                                                                                                                                                      |                                |                                |
| 24.07 Funds held under coinsurance .....                                                                                                                                                                                          | 43,011,896                     | 43,731,041                     |
| 24.08 Derivatives .....                                                                                                                                                                                                           |                                |                                |
| 24.09 Payable for securities .....                                                                                                                                                                                                | 1,359                          | 6,936                          |
| 24.10 Payable for securities lending .....                                                                                                                                                                                        |                                |                                |
| 24.11 Capital notes \$ ..... and interest thereon \$ ..... .....                                                                                                                                                                  |                                |                                |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                     | 717,330                        | 449,889                        |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....                                                                                                                                                  | 103,902,791                    | 106,147,335                    |
| 27. From Separate Accounts Statement .....                                                                                                                                                                                        |                                |                                |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                     | 103,902,791                    | 106,147,335                    |
| 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 .....                                                                                                                                                                                   | 132,467,887                    | 132,467,887                    |
| 34. Aggregate write-ins for special surplus funds .....                                                                                                                                                                           |                                |                                |
| 35. Unassigned funds (surplus) .....                                                                                                                                                                                              | (119,255,670)                  | (119,037,634)                  |
| 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) .....                                                                                                                             | 13,212,217                     | 13,430,253                     |
| 38. Totals of Lines 29, 30 and 37 .....                                                                                                                                                                                           | 15,712,217                     | 15,930,253                     |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)                                                                                                                                                                           | 119,615,008                    | 122,077,588                    |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                                                                                                       |                                |                                |
| 2501. Unclaimed funds .....                                                                                                                                                                                                       | 717,330                        | 449,889                        |
| 2502. ....                                                                                                                                                                                                                        |                                |                                |
| 2503. ....                                                                                                                                                                                                                        |                                |                                |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                         |                                |                                |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                                                                                                   | 717,330                        | 449,889                        |
| 3101. ....                                                                                                                                                                                                                        |                                |                                |
| 3102. ....                                                                                                                                                                                                                        |                                |                                |
| 3103. ....                                                                                                                                                                                                                        |                                |                                |
| 3198. Summary of remaining write-ins for Line 31 from overflow page .....                                                                                                                                                         |                                |                                |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)                                                                                                                                                                   |                                |                                |
| 3401. ....                                                                                                                                                                                                                        |                                |                                |
| 3402. ....                                                                                                                                                                                                                        |                                |                                |
| 3403. ....                                                                                                                                                                                                                        |                                |                                |
| 3498. Summary of remaining write-ins for Line 34 from overflow page .....                                                                                                                                                         |                                |                                |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)                                                                                                                                                                   |                                |                                |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

|                                                                                                                                                                                                           | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts .....                                                                                                                   | 2,121,794                    | 2,200,774                  | 4,143,620                            |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                               |                              |                            |                                      |
| 3. Net investment income .....                                                                                                                                                                            | 1,471,286                    | 1,649,204                  | 3,389,868                            |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                                               | 151,318                      | 160,305                    | 318,177                              |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                                                                                  |                              |                            |                                      |
| 6. Commissions and expense allowances on reinsurance ceded .....                                                                                                                                          | 197,837                      | 201,889                    | 391,783                              |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                                         |                              |                            |                                      |
| 8. Miscellaneous Income:                                                                                                                                                                                  |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts.....                                                                         |                              |                            |                                      |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                                                                                     |                              |                            |                                      |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                                                                                    |                              |                            |                                      |
| 9. Totals (Lines 1 to 8.3) .....                                                                                                                                                                          | 3,942,235                    | 4,212,172                  | 8,243,447                            |
| 10. Death benefits .....                                                                                                                                                                                  | 3,078,786                    | 3,573,346                  | 6,347,235                            |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                                | 9,405                        | 5,995                      | 5,995                                |
| 12. Annuity benefits .....                                                                                                                                                                                | 448,400                      | 513,563                    | 740,909                              |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                                            |                              | 50,000                     | 50,000                               |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                                                 |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                                           | 539,651                      | 741,870                    | 1,441,944                            |
| 16. Group conversions .....                                                                                                                                                                               |                              |                            |                                      |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                                             | 14,998                       | 7,706                      | 22,793                               |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                                     |                              |                            |                                      |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                                       | (1,024,097)                  | (1,316,569)                | (2,453,826)                          |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                                         | 3,067,143                    | 3,575,911                  | 6,155,050                            |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....                                                                                      | 82,967                       | 87,243                     | 173,385                              |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                                       |                              |                            |                                      |
| 23. General insurance expenses and fraternal expenses .....                                                                                                                                               | 612,930                      | 630,746                    | 1,308,445                            |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                                              | 166,277                      | 160,607                    | 270,825                              |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                                        | (3,151)                      | (1,523)                    | 3,077                                |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                                 |                              |                            |                                      |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                              | 328,418                      | 490,444                    | 1,019,247                            |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                                         | 4,254,584                    | 4,943,428                  | 8,930,029                            |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....                                                                                   | (312,349)                    | (731,256)                  | (686,581)                            |
| 30. Dividends to policyholders and refunds to members .....                                                                                                                                               | 9,428                        | 11,254                     | 21,569                               |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal<br>income taxes (Line 29 minus Line 30) .....                                                        | (321,777)                    | (742,510)                  | (708,150)                            |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....                                                                                                                      | (156,672)                    | (194,562)                  | (302,887)                            |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income<br>taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....                 | (165,105)                    | (547,948)                  | (405,263)                            |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ ..... 1,738 (excluding taxes of \$ ..... 5,777<br>transferred to the IMR) ..... | (1,738)                      | (22,614)                   | (53,900)                             |
| 35. Net income (Line 33 plus Line 34) .....                                                                                                                                                               | (166,843)                    | (570,562)                  | (459,163)                            |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                                                               |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year .....                                                                                                                                                    | 15,930,253                   | 16,546,125                 | 16,546,125                           |
| 37. Net income (Line 35) .....                                                                                                                                                                            | (166,843)                    | (570,562)                  | (459,163)                            |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....                                                                                                                    |                              |                            |                                      |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                                                                   |                              |                            |                                      |
| 40. Change in net deferred income tax .....                                                                                                                                                               |                              |                            |                                      |
| 41. Change in nonadmitted assets .....                                                                                                                                                                    | (2,013)                      | (5,796)                    | (6,216)                              |
| 42. Change in liability for reinsurance in unauthorized and certified companies .....                                                                                                                     |                              |                            |                                      |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease .....                                                                                                               |                              |                            |                                      |
| 44. Change in asset valuation reserve .....                                                                                                                                                               | (50,331)                     | (71,074)                   | (150,659)                            |
| 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 .....                                                                                                                                                                       |                              |                            |                                      |
| 53. Aggregate write-ins for gains and losses in surplus .....                                                                                                                                             | 1,151                        | (196)                      | 166                                  |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....                                                                                                                            | (218,036)                    | (647,628)                  | (615,872)                            |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....                                                                                                                                       | 15,712,217                   | 15,898,497                 | 15,930,253                           |
| DETAILS OF WRITE-INS                                                                                                                                                                                      |                              |                            |                                      |
| 08.301. ....                                                                                                                                                                                              |                              |                            |                                      |
| 08.302. ....                                                                                                                                                                                              |                              |                            |                                      |
| 08.303. ....                                                                                                                                                                                              |                              |                            |                                      |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....                                                                                                                              |                              |                            |                                      |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....                                                                                                                           |                              |                            |                                      |
| 2701. Reinsurance administration agreement expense .....                                                                                                                                                  | 328,418                      | 490,444                    | 1,019,247                            |
| 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) .....                                                                                                                                     | 328,418                      | 490,444                    | 1,019,247                            |
| 5301. Correction of error, net of tax .....                                                                                                                                                               | 1,151                        | (196)                      | 166                                  |
| 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) .....                                                                                                                                     | 1,151                        | (196)                      | 166                                  |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                                 |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 2,047,385                    | 2,207,132                  | 4,342,319                            |
| 2. Net investment income .....                                                                                              | 1,469,186                    | 1,515,438                  | 3,093,898                            |
| 3. Miscellaneous income .....                                                                                               | 197,837                      | 201,889                    | 391,783                              |
| 4. Total (Lines 1 to 3) .....                                                                                               | 3,714,408                    | 3,924,459                  | 7,828,000                            |
| 5. Benefit and loss related payments .....                                                                                  | 4,217,636                    | 4,483,620                  | 8,623,392                            |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | 0                            |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 1,202,138                    | 1,399,875                  | 2,845,017                            |
| 8. Dividends paid to policyholders .....                                                                                    | 2,689                        | 3,371                      | 5,685                                |
| 9. Federal and foreign income taxes paid (recovered) net of \$ .....7,515 tax on capital<br>gains (losses) .....            | 5,924                        | (501,739)                  | (940,041)                            |
| 10. Total (Lines 5 through 9) .....                                                                                         | 5,428,387                    | 5,385,127                  | 10,534,053                           |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | (1,713,979)                  | (1,460,668)                | (2,706,053)                          |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 17,664,332                   | 4,864,030                  | 12,389,272                           |
| 12.2 Stocks .....                                                                                                           | 0                            |                            |                                      |
| 12.3 Mortgage loans .....                                                                                                   | 0                            |                            |                                      |
| 12.4 Real estate .....                                                                                                      | 0                            |                            |                                      |
| 12.5 Other invested assets .....                                                                                            | 0                            |                            |                                      |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | 0                            |                            |                                      |
| 12.7 Miscellaneous proceeds .....                                                                                           | 0                            |                            |                                      |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 17,664,332                   | 4,864,030                  | 12,389,272                           |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 3,573,360                    |                            | 8,456,546                            |
| 13.2 Stocks .....                                                                                                           | 0                            |                            |                                      |
| 13.3 Mortgage loans .....                                                                                                   | 0                            |                            |                                      |
| 13.4 Real estate .....                                                                                                      | 0                            |                            |                                      |
| 13.5 Other invested assets .....                                                                                            | 0                            |                            |                                      |
| 13.6 Miscellaneous applications .....                                                                                       | 0                            |                            |                                      |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 3,573,360                    | 0                          | 8,456,546                            |
| 14. Net increase/(decrease) in contract loans and premium notes .....                                                       | (131,950)                    | (169,056)                  | (235,807)                            |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                                 | 14,222,922                   | 5,033,086                  | 4,168,533                            |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                        |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                                |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....                                                                                     | 0                            |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock .....                                                                 | 0                            |                            |                                      |
| 16.3 Borrowed funds .....                                                                                                   | 0                            |                            |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           | (198,316)                    | (68,724)                   | (115,146)                            |
| 16.5 Dividends to stockholders .....                                                                                        | 0                            |                            |                                      |
| 16.6 Other cash provided (applied) .....                                                                                    | (743,294)                    | (1,040,161)                | (1,193,011)                          |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | (941,610)                    | (1,108,885)                | (1,308,157)                          |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                                  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .                       | 11,567,333                   | 2,463,533                  | 154,324                              |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 11,531,133                   | 11,376,809                 | 11,376,809                           |
| 19.2 End of period (Line 18 plus Line 19.1)                                                                                 | 23,098,466                   | 13,840,342                 | 11,531,133                           |

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

|                                                  |  |           |           |
|--------------------------------------------------|--|-----------|-----------|
| 20.0001. Bonds conversions and refinancing ..... |  | 4,007,647 | 4,007,647 |
|--------------------------------------------------|--|-----------|-----------|

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS |                              |                            |                                      |
|--------------------------------------------|------------------------------|----------------------------|--------------------------------------|
|                                            | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| 1. Individual life .....                   | 4,667,075                    | 4,812,899                  | 9,457,619                            |
| 2. Group life .....                        |                              |                            | 0                                    |
| 3. Individual annuities .....              | 47,475                       | 41,831                     | 62,463                               |
| 4. Group annuities .....                   |                              |                            | 0                                    |
| 5. Accident & health .....                 | 26,544                       | 29,804                     | 58,227                               |
| 6. Fraternal .....                         |                              |                            | 0                                    |
| 7. Other lines of business .....           |                              |                            | 0                                    |
| 8. Subtotal (Lines 1 through 7) .....      | 4,741,094                    | 4,884,534                  | 9,578,309                            |
| 9. Deposit-type contracts .....            | 0                            |                            |                                      |
| 10. Total (Lines 8 and 9)                  | 4,741,094                    | 4,884,534                  | 9,578,309                            |

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Manhattan National Life Insurance Company (the “Company”) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures* manual has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles (“NAIC SAP”) and the State of Ohio basis, as shown below:

| Net Income                                                       | June 30, 2026 | December 31, 2025 |
|------------------------------------------------------------------|---------------|-------------------|
| (1) State basis                                                  | \$ (166,843)  | \$ (459,163)      |
| (2) State prescribed practices that increase/(decrease) NAIC SAP | -             | -                 |
| (3) State permitted practices that increase/(decrease) NAIC SAP  | -             | -                 |
| (4) NAIC SAP                                                     | \$ (166,843)  | \$ (459,163)      |
| Surplus                                                          |               |                   |
| (5) State basis                                                  | \$ 15,712,217 | \$ 15,930,253     |
| (6) State prescribed practices that increase/(decrease) NAIC SAP | -             | -                 |
| (7) State permitted practices that increase/(decrease) NAIC SAP  | -             | -                 |
| (8) NAIC SAP                                                     | \$ 15,712,217 | \$ 15,930,253     |

B, C & D – No significant changes.

Note 2 - Accounting Changes and Corrections of Errors

The Company recorded a correction of error related to prior years, net of tax, which resulted in an increase of statutory capital and surplus of \$1,151. The correction of error resulted in adjustments to investment activity related to prior years.

The Company had no material changes in accounting principles.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

Not applicable.

Note 5 - Investments

A, B & C – No significant changes.

D. Asset-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any aggregate asset-backed securities with a recognized other-than-temporary impairment (“OTTI”) in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The Company did not have any securities with a credit-related OTTI charge recognized during the period.
- (4) The following table shows all asset-backed securities with an unrealized loss:
- a. The aggregate amount of unrealized losses:
- |                        |           |
|------------------------|-----------|
| 1. Less than 12 months | \$ 17,010 |
| 2. 12 Months or longer | 16,125    |
- b. The aggregate related fair value of securities with unrealized losses:
- |                        |            |
|------------------------|------------|
| 1. Less than 12 months | \$ 229,364 |
| 2. 12 Months or longer | 154,465    |
- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (including pledged):

| Restricted Asset Category                                                          | Gross (Admitted & Nonadmitted) Restricted |                               |                                                      |                             |                                        |                  |                       |                                  |                              | Percentage                            |                                                              |                                                  |                                                                       |                                                 |
|------------------------------------------------------------------------------------|-------------------------------------------|-------------------------------|------------------------------------------------------|-----------------------------|----------------------------------------|------------------|-----------------------|----------------------------------|------------------------------|---------------------------------------|--------------------------------------------------------------|--------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------|
|                                                                                    | Current Year                              |                               |                                                      |                             |                                        | 6                | 7                     | Current Year                     |                              |                                       |                                                              |                                                  |                                                                       |                                                 |
|                                                                                    | 1                                         | 2                             | 3                                                    | 4                           | 5                                      |                  |                       | 8                                | 9                            | 10                                    | 11                                                           | 12                                               | 13                                                                    | 14                                              |
|                                                                                    |                                           | Total General Account ("G/A") | G/A Supporting Separate Account ("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 & Nonadmitted Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) | N/A for Quarterly - Amount Reported in General Interrogatories ("GI") | N/A for Quarterly - Difference from Note and GI |
| a. Subject to contractual obligation for which liability is not shown              | \$ -                                      | \$ -                          | \$ -                                                 | \$ -                        | \$ -                                   | \$ -             | \$ -                  | \$ -                             | \$ -                         | 0%                                    | 0%                                                           | XXX                                              | XXX                                                                   | XXX                                             |
| b. Collateral held under security lending agreements                               | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 25.04+25.05                                     |
| c. Subject to repurchase agreements                                                | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 26.21                                           |
| d. Subject to reverse repurchase agreements                                        | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 26.22                                           |
| e. Subject to dollar repurchase agreements                                         | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 26.23                                           |
| f. Subject to dollar reverse repurchase agreements                                 | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 26.24                                           |
| g. Placed under option contracts                                                   | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 26.25                                           |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 26.26                                           |
| i. FHLB capital stock                                                              | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 26.27                                           |
| j. On deposit with states                                                          | 8,207,266                                 | -                             | -                                                    | -                           | 8,207,266                              | 8,137,701        | 69,565                | -                                | 8,207,266                    | 6.9%                                  | 6.9%                                                         | -                                                | -                                                                     | 26.28                                           |
| k. On deposit with other regulatory bodies                                         | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 26.29                                           |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 29.31                                           |
| m. Pledged as collateral not captured in other categories                          | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 29.30                                           |
| n. Other restricted assets                                                         | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | -                                                | -                                                                     | 29.32                                           |
| o. Collateral assets received and on balance sheet                                 | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | XXX                                              | XXX                                                                   | XXX                                             |
| p. Assets held under modco reinsurance agreements                                  | -                                         | -                             | -                                                    | -                           | -                                      | -                | -                     | -                                | -                            | 0%                                    | 0%                                                           | XXX                                              | XXX                                                                   | XXX                                             |
| q. Assets held under funds withheld reinsurance agreements                         | 43,416,391                                | -                             | -                                                    | -                           | 43,416,391                             | 57,130,740       | (13,714,349)          | -                                | 43,416,391                   | 36.3%                                 | 36.3%                                                        | XXX                                              | XXX                                                                   | XXX                                             |
| r. Total restricted assets (sum of a through q)                                    | \$ 51,623,657                             | \$ -                          | \$ -                                                 | \$ -                        | \$ 51,623,657                          | \$ 65,268,441    | \$ (13,644,784)       | \$ -                             | \$ 51,623,657                | 43.2%                                 | 43.2%                                                        | XXX                                              | XXX                                                                   | XXX                                             |

(a) Subset of column 1  
(b) Subset of column 3  
(c) Column 5 divided by Asset Page, Column 1, Line 28  
(d) Column 9 divided by Asset Page, Column 3, Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories – Not applicable.

(3) Detail of Other Restricted Assets – Not applicable.

(4) Collateral Received and Assets Held Under Modco/Funds Withheld ("FWH") Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements:

| Assets                                              | 1                                                    | 2               | 3              | 4                     | 5                | 6              | 7                                                      | 8                                     | 9                        | 10                 | 11   | 12   | 13   | 14   | 15            |
|-----------------------------------------------------|------------------------------------------------------|-----------------|----------------|-----------------------|------------------|----------------|--------------------------------------------------------|---------------------------------------|--------------------------|--------------------|------|------|------|------|---------------|
|                                                     | Book/Adjusted Carrying Value ("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 ** | BACV FWH including Modco | Related Party Code |      |      |      |      |               |
|                                                     |                                                      |                 |                |                       |                  |                |                                                        |                                       |                          | 1                  | 2    | 3    | 4    | 5    | 6             |
| General Account:                                    |                                                      |                 |                |                       |                  |                |                                                        |                                       |                          |                    |      |      |      |      |               |
| a. Cash and Cash Equivalents                        | \$ -                                                 | \$ -            | \$ 5,451,447   | \$ -                  | \$ -             | \$ 5,398,675   | 4.6%                                                   | 4.6%                                  | \$ 5,451,447             | \$ -               | \$ - | \$ - | \$ - | \$ - | \$ 5,451,447  |
| b. Schedule D, Part 1, Section 1                    | -                                                    | -               | 37,964,944     | -                     | -                | 37,597,434     | 31.7%                                                  | 31.7%                                 | 37,964,944               | -                  | -    | -    | -    | -    | 37,964,944    |
| c. Schedule D, Part 1, Section 2                    | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| d. Schedule D, Part 2, Section 1                    | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| e. Schedule D, Part 2, Section 2                    | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| f. Schedule B                                       | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| g. Schedule A                                       | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| h. Schedule BA, Part 1                              | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| i. Schedule DL, Part 1                              | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| j. Other                                            | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| k. Total Assets (a+b+c+d+e+f+g+h+i+j)               | \$ -                                                 | \$ -            | \$ 43,416,391  | \$ -                  | \$ -             | \$ 42,996,109  | 36.3%                                                  | 36.3%                                 | \$ 43,416,391            | \$ -               | \$ - | \$ - | \$ - | \$ - | \$ 43,416,391 |
| l. Percentage of Total FWH Assets (including Modco) | XXX                                                  | XXX             | XXX            | XXX                   | XXX              | XXX            | XXX                                                    | XXX                                   | 100%                     | 0%                 | 0%   | 0%   | 0%   | 0%   | 100%          |
| Separate Account:                                   |                                                      |                 |                |                       |                  |                |                                                        |                                       |                          |                    |      |      |      |      |               |
| m. Cash and Cash Equivalents                        | \$ -                                                 | \$ -            | \$ -           | \$ -                  | \$ -             | \$ -           | 0%                                                     | 0%                                    | \$ -                     | \$ -               | \$ - | \$ - | \$ - | \$ - | \$ -          |
| n. Schedule D, Part 1, Section 1                    | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| o. Schedule D, Part 1, Section 2                    | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| p. Schedule D, Part 2, Section 1                    | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| q. Schedule D, Part 2, Section 2                    | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| r. Schedule B                                       | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| s. Schedule A                                       | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| t. Schedule BA, Part 1                              | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| u. Schedule DL, Part 1                              | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| v. Other                                            | -                                                    | -               | -              | -                     | -                | -              | 0%                                                     | 0%                                    | -                        | -                  | -    | -    | -    | -    | -             |
| w. Total Assets (m+n+o+p+q+r+s+t+u+v)               | \$ -                                                 | \$ -            | \$ -           | \$ -                  | \$ -             | \$ -           | 0%                                                     | 0%                                    | \$ -                     | \$ -               | \$ - | \$ - | \$ - | \$ - | \$ -          |
| x. Percentage of Total FWH Assets (including Modco) | XXX                                                  | XXX             | XXX            | XXX                   | XXX              | XXX            | XXX                                                    | XXX                                   | 0%                       | 0%                 | 0%   | 0%   | 0%   | 0%   | 0%            |

\* k = Column 1 divided by Asset Page, Line 26 (Column 1)  
w = Column 1 divided by Asset Page, Line 27 (Column 1)  
\*\* k = Column 1 divided by Asset Page, Line 26 (Column 3)  
w = Column 1 divided by Asset Page, Line 27 (Column 3)  
\*\*\* k (Collateral BACV) should equal Note 5L(1) Column 1, Line o  
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o  
\*\*\*\* k (Modco BACV) should equal Note 5L(1) Column 1, Line p  
w (Modco BACV) should equal Note 5L(1) Column 2, Line p  
\*\*\*\*\* k (FWH BACV) should equal Note 5L(1) Column 1, Line q  
w (FWH BACV) should equal Note 5L(1) Column 2, Line q

|                                                              |               |               |
|--------------------------------------------------------------|---------------|---------------|
|                                                              | 1             | 2             |
|                                                              |               | % of          |
|                                                              |               | Liability to  |
|                                                              |               | Total         |
|                                                              | Amount        | Liabilities * |
| y. Recognized Obligation to Return Collateral Asset (G/A)    | \$ -          | 0.0%          |
| z. Recognized Obligation to Return Collateral Asset (S/A)    | \$ -          | 0.0%          |
| aa. Recognized Obligation for Modco Assets (G/A)             | \$ -          | 0.0%          |
| bb. Recognized Obligation for Modco Assets (S/A)             | \$ -          | 0.0%          |
| cc. Recognized Obligation FWH (excluding Modco) Assets (G/A) | \$ 43,011,896 | 41.4%         |
| dd. Recognized Obligation FWH (excluding Modco) Assets (S/A) | \$ -          | 0.0%          |

\* y + aa + cc = Column 1 divided by Liability Page, line 26 (Column 1)  
z + bb + dd = Column 1 divided by Liability Page, line 27 (Column 1)

(5) Assets Held as Collateral Under Reinsurance Pledged for Other Purposes not for the Benefit of the Reinsurer – Not applicable.

NOTES TO FINANCIAL STATEMENTS

- M. Working Capital Finance Investments – Not applicable.
- N. Offsetting and Netting of Assets and Liabilities – Not applicable.
- O. 5GI Securities – Not applicable.
- P. Short Sales – Not Applicable.
- Q. Prepayment Penalties and Acceleration Fees – Not applicable.
- R. Share of Cash Pool by Asset Type – Not applicable.
- S. Aggregate Collateral Loans by Qualifying Investment Collateral – Not applicable.

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

Not applicable.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

Not applicable.

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

No significant change.

**Note 11 - Debt**

Not applicable.

**Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

Not applicable.

**Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

Not applicable.

**Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

**Note 20 - Fair Value Measurements**

- A.
  - (1) The Company does not have any assets or liabilities measured at fair value or net asset value ("NAV").
  - (2) The Company does not have any Level 3 securities carried at fair value.
  - (3) Fair Value Recognition of Transfers between Levels.

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. There were no Level 3 transfers during the reporting period.

- (4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly-traded equity securities for which quoted market prices in active markets are available.

NOTES TO FINANCIAL STATEMENTS

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at June 30, 2026.

The Company's investment manager, Barings LLC ("Barings"), is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by Barings internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, Barings communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

- (5) Derivative Assets and Liabilities – Not applicable.
- B. The Company has no additional fair value disclosures.
- C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

| Type of Financial Instrument | Aggregate<br>Fair Value | Admitted<br>Assets    | Level 1              | Level 2              | Level 3             | Net Asset<br>Value (NAV) | Not<br>Practicable<br>(Carrying<br>Value) |
|------------------------------|-------------------------|-----------------------|----------------------|----------------------|---------------------|--------------------------|-------------------------------------------|
| Financial Assets:            |                         |                       |                      |                      |                     |                          |                                           |
| Issuer credit obligations    | \$ 88,090,257           | \$ 87,992,034         | \$ -                 | \$ 88,090,257        | \$ -                | \$ -                     | \$ -                                      |
| Asset-backed securities      | 578,939                 | 592,508               | -                    | 578,939              | -                   | -                        | -                                         |
| Cash and cash equivalents    | 23,098,466              | 23,098,466            | 23,098,466           | -                    | -                   | -                        | -                                         |
| Policy loans                 | 3,474,962               | 3,474,962             | -                    | -                    | 3,474,962           | -                        | -                                         |
| Total financial assets       | <u>\$ 115,242,624</u>   | <u>\$ 115,157,970</u> | <u>\$ 23,098,466</u> | <u>\$ 88,669,196</u> | <u>\$ 3,474,962</u> | <u>\$ -</u>              | <u>\$ -</u>                               |

- D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.
- E. NAV Practical Expedient Investments – The Company has no financial investments that fall under this classification.

**Note 21 - Other Items**

No significant change.

**Note 22 - Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

No significant change.

**Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

Not applicable.

**Note 25 - Change in Incurred Losses and Loss Adjustment Expenses**

The Company had no changes in the provision for incurred loss or loss adjustment expenses attributable to insured events of prior years.

**Note 26 - Intercompany Pooling Arrangements**

Not applicable.

**Note 27 - Structured Settlements**

Not applicable.

**Note 28 - Health Care Receivables**

Not applicable.

**Note 29 - Participating Policies**

No significant change.

**Note 30 - Premium Deficiency Reserves**

Not applicable.

**Note 31 - Reserves for Life Contracts and Annuity Contracts**

No significant change.

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

No significant change.

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NOTES TO FINANCIAL STATEMENTS

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**Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

No significant change.

**Note 34 - Premium and Annuity Considerations Deferred and Uncollected**

No significant change.

**Note 35 - Separate Accounts**

Not applicable.

**Note 36 - Loss/Claim Adjustment Expenses**

Not applicable.

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [ ] No [ X ]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [ ] No [ ]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ] No [ X ]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]
- 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              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | 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?  
If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]
- 6.1

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

12/31/2025
- 6.2

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

12/31/2021
- 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).

05/23/2023
- 6.4

By what department or departments?  
Ohio Department of Insurance
- 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<br>Affiliate Name                     | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|-----------------------------------------|-----------------------------|----------|----------|-----------|----------|
| Barings LLC                             | Charlotte, NC               | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| Baring International Investment Limited | London, UK                  | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| Barings Securities LLC                  | Charlotte, NC               | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| MML Distributors LLC                    | Springfield, MA             | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| MML Investment Advisors LLC             | Springfield, MA             | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| MML Investors Services LLC              | Springfield, MA             | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| MML Strategic Distributors LLC          | Springfield, MA             | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| MassMutual Private Wealth & Trust FSB   | Windsor, CT                 | ..NO..   | ..YES..  | ..NO..    | ..NO..   |
| Flourish Financial LLC                  | New York, NY                | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| Artemis Real Estate Partners LLC        | Chevy Chase, MD             | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| MM Ascend Life Investor Services LLC    | Cincinnati, OH              | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| Jefferies Finance LLC                   | New York, NY                | ..NO..   | ..NO..   | ..NO..    | ..YES..  |
| Counterpointe Investment Management     | Stamford, CT                | ..NO..   | ..NO..   | ..NO..    | ..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? .....  
(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.

Yes [ X ] No [ ]
- 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 [ ] No [ X ]
- 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: .....\$ .....
- 13.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ ] No [ X ]
- 13.2

If yes, please complete the following:

|                                                                                                     | 1                                                 | 2                                                  |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|
|                                                                                                     | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 13.21 Bonds .....                                                                                   | \$ .....0                                         | \$.....                                            |
| 13.22 Preferred Stock .....                                                                         | \$ .....0                                         | \$.....                                            |
| 13.23 Common Stock .....                                                                            | \$ .....0                                         | \$.....                                            |
| 13.24 Short-Term Investments .....                                                                  | \$ .....                                          | \$.....                                            |
| 13.25 Mortgage Loans on Real Estate .....                                                           | \$ .....0                                         | \$.....                                            |
| 13.26 All Other .....                                                                               | \$ .....0                                         | \$.....                                            |
| 13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) ..... | \$ .....0                                         | \$.....0                                           |
| 13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above .....                       | \$ .....                                          | \$.....                                            |

14.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ ] No [ X ]

14.2

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

15.

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

15.1

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

\$ .....0

15.2

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

\$ .....0

15.3

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

\$ .....0

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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<br>Name of Custodian(s)     | 2<br>Custodian Address                    |
|-------------------------------|-------------------------------------------|
| Bank of New York Mellon ..... | One Wall Street, New York, NY 10286 ..... |

- 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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>Affiliation |
|---------------------------------|------------------|
| Bar ings LLC .....              | A.....           |

- 16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ ] N/A [ X ]
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ ] N/A [ X ]
- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1                                         | 2                          | 3               | 4                                                    |
|-------------------------------------------|----------------------------|-----------------|------------------------------------------------------|
| Central Registration<br>Depository Number | Name of Firm or Individual | Registered With | Investment<br>Management<br>Agreement<br>(IMA) Filed |
| 106006 .....                              | Bar ings LLC .....         | SEC .....       | DS.....                                              |

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 17.2 If no, list exceptions:  
.....
18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [ X ]

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

19.

By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:

a.

The security was either:

i.

issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or

ii.

issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

b.

The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.

c.

The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d.

Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? .....

Yes [ ☐ ] No [ ☒ ]

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 [ ☒ ]

8.3

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

1.14

Total Mortgages in Good Standing

\$

0

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

\$

0

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

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

0

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

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

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<br>Lien Amount |
|-------|----------------------------|
| Total | 0                          |

## STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

| States, Etc.                                                                               |     |                   | Direct Business Only         |                             |                                                                                          |                           |                                |                             |
|--------------------------------------------------------------------------------------------|-----|-------------------|------------------------------|-----------------------------|------------------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------|
|                                                                                            |     |                   | Life Contracts               |                             | 4<br>Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5<br>Other Considerations | 6<br>Total Columns 2 Through 5 | 7<br>Deposit-Type Contracts |
|                                                                                            |     |                   | 2<br>Life Insurance Premiums | 3<br>Annuity Considerations |                                                                                          |                           |                                |                             |
| 1                                                                                          | 2   | Active Status (a) |                              |                             |                                                                                          |                           |                                |                             |
| 1. Alabama                                                                                 | AL  | L                 | 12,130                       |                             |                                                                                          |                           | 12,130                         |                             |
| 2. Alaska                                                                                  | AK  | L                 | 2,529                        |                             |                                                                                          |                           | 2,529                          |                             |
| 3. Arizona                                                                                 | AZ  | L                 | 34,174                       |                             |                                                                                          |                           | 34,174                         |                             |
| 4. Arkansas                                                                                | AR  | L                 | 30,183                       |                             |                                                                                          |                           | 30,183                         |                             |
| 5. California                                                                              | CA  | L                 | 495,831                      | 500                         |                                                                                          |                           | 496,331                        |                             |
| 6. Colorado                                                                                | CO  | L                 | 68,731                       |                             |                                                                                          |                           | 68,731                         |                             |
| 7. Connecticut                                                                             | CT  | L                 | 52,915                       |                             |                                                                                          |                           | 52,915                         |                             |
| 8. Delaware                                                                                | DE  | L                 | 24,372                       |                             |                                                                                          |                           | 24,372                         |                             |
| 9. District of Columbia                                                                    | DC  | L                 | 1,583                        |                             |                                                                                          |                           | 1,583                          |                             |
| 10. Florida                                                                                | FL  | L                 | 281,338                      | 111                         | 24,055                                                                                   |                           | 305,504                        |                             |
| 11. Georgia                                                                                | GA  | L                 | 126,771                      | 1,200                       | 407                                                                                      |                           | 128,378                        |                             |
| 12. Hawaii                                                                                 | HI  | L                 | 16,986                       |                             |                                                                                          |                           | 16,986                         |                             |
| 13. Idaho                                                                                  | ID  | L                 | 13,572                       |                             |                                                                                          |                           | 13,572                         |                             |
| 14. Illinois                                                                               | IL  | L                 | 109,002                      | 4,278                       |                                                                                          |                           | 113,280                        |                             |
| 15. Indiana                                                                                | IN  | L                 | 159,535                      | 470                         | 228                                                                                      |                           | 160,233                        |                             |
| 16. Iowa                                                                                   | IA  | L                 | 66,549                       |                             | 168                                                                                      |                           | 66,717                         |                             |
| 17. Kansas                                                                                 | KS  | L                 | 67,535                       | 4,086                       |                                                                                          |                           | 71,621                         |                             |
| 18. Kentucky                                                                               | KY  | L                 | 54,076                       |                             |                                                                                          |                           | 54,076                         |                             |
| 19. Louisiana                                                                              | LA  | L                 | 63,403                       |                             |                                                                                          |                           | 63,403                         |                             |
| 20. Maine                                                                                  | ME  | L                 | 29,213                       |                             |                                                                                          |                           | 29,213                         |                             |
| 21. Maryland                                                                               | MD  | L                 | 131,478                      |                             |                                                                                          |                           | 131,478                        |                             |
| 22. Massachusetts                                                                          | MA  | L                 | 140,637                      | 100                         |                                                                                          |                           | 140,737                        |                             |
| 23. Michigan                                                                               | MI  | L                 | 179,027                      | 1,737                       |                                                                                          |                           | 180,764                        |                             |
| 24. Minnesota                                                                              | MN  | L                 | 253,176                      | 9,000                       |                                                                                          |                           | 262,176                        |                             |
| 25. Mississippi                                                                            | MS  | L                 | 54,868                       |                             |                                                                                          |                           | 54,868                         |                             |
| 26. Missouri                                                                               | MO  | L                 | 136,330                      |                             |                                                                                          |                           | 136,330                        |                             |
| 27. Montana                                                                                | MT  | L                 | 9,020                        |                             |                                                                                          |                           | 9,020                          |                             |
| 28. Nebraska                                                                               | NE  | L                 | 8,320                        |                             |                                                                                          |                           | 8,320                          |                             |
| 29. Nevada                                                                                 | NV  | L                 | 40,087                       |                             |                                                                                          |                           | 40,087                         |                             |
| 30. New Hampshire                                                                          | NH  | L                 | 23,586                       |                             |                                                                                          |                           | 23,586                         |                             |
| 31. New Jersey                                                                             | NJ  | L                 | 151,439                      |                             |                                                                                          |                           | 151,439                        |                             |
| 32. New Mexico                                                                             | NM  | L                 | 8,189                        |                             | 526                                                                                      |                           | 8,715                          |                             |
| 33. New York                                                                               | NY  | N                 | 22,178                       |                             |                                                                                          |                           | 22,178                         |                             |
| 34. North Carolina                                                                         | NC  | L                 | 84,902                       | 300                         |                                                                                          |                           | 85,202                         |                             |
| 35. North Dakota                                                                           | ND  | L                 | 47,569                       |                             |                                                                                          |                           | 47,569                         |                             |
| 36. Ohio                                                                                   | OH  | L                 | 125,536                      | 90                          | 129                                                                                      |                           | 125,755                        |                             |
| 37. Oklahoma                                                                               | OK  | L                 | 28,725                       |                             |                                                                                          |                           | 28,725                         |                             |
| 38. Oregon                                                                                 | OR  | L                 | 16,413                       |                             |                                                                                          |                           | 16,413                         |                             |
| 39. Pennsylvania                                                                           | PA  | L                 | 134,409                      |                             | 219                                                                                      |                           | 134,628                        |                             |
| 40. Rhode Island                                                                           | RI  | L                 | 11,097                       |                             |                                                                                          |                           | 11,097                         |                             |
| 41. South Carolina                                                                         | SC  | L                 | 71,059                       | 130                         |                                                                                          |                           | 71,189                         |                             |
| 42. South Dakota                                                                           | SD  | L                 | 9,142                        |                             |                                                                                          |                           | 9,142                          |                             |
| 43. Tennessee                                                                              | TN  | L                 | 84,636                       |                             | 370                                                                                      |                           | 85,006                         |                             |
| 44. Texas                                                                                  | TX  | L                 | 300,552                      | 300                         | 135                                                                                      |                           | 300,987                        |                             |
| 45. Utah                                                                                   | UT  | L                 | 19,454                       |                             |                                                                                          |                           | 19,454                         |                             |
| 46. Vermont                                                                                | VT  | L                 | 13,048                       |                             |                                                                                          |                           | 13,048                         |                             |
| 47. Virginia                                                                               | VA  | L                 | 105,965                      | 120                         | (217)                                                                                    |                           | 105,868                        |                             |
| 48. Washington                                                                             | WA  | L                 | 36,379                       |                             |                                                                                          |                           | 36,379                         |                             |
| 49. West Virginia                                                                          | WV  | L                 | 13,023                       |                             |                                                                                          |                           | 13,023                         |                             |
| 50. Wisconsin                                                                              | WI  | L                 | 505,759                      | 25,053                      | 524                                                                                      |                           | 531,336                        |                             |
| 51. Wyoming                                                                                | WY  | L                 | 2,625                        |                             |                                                                                          |                           | 2,625                          |                             |
| 52. American Samoa                                                                         | AS  | N                 |                              |                             |                                                                                          |                           | 0                              |                             |
| 53. Guam                                                                                   | GU  | N                 |                              |                             |                                                                                          |                           | 0                              |                             |
| 54. Puerto Rico                                                                            | PR  | N                 |                              |                             |                                                                                          |                           | 0                              |                             |
| 55. U.S. Virgin Islands                                                                    | VI  | N                 |                              |                             |                                                                                          |                           | 0                              |                             |
| 56. Northern Mariana Islands                                                               | MP  | N                 |                              |                             |                                                                                          |                           | 0                              |                             |
| 57. Canada                                                                                 | CAN | N                 |                              |                             |                                                                                          |                           | 0                              |                             |
| 58. Aggregate other alien                                                                  | OT  | XXX               | 2,296                        | 0                           | 0                                                                                        | 0                         | 2,296                          | 0                           |
| 59. Subtotal                                                                               |     | XXX               | 4,481,352                    | 47,475                      | 26,544                                                                                   | 0                         | 4,555,371                      | 0                           |
| 90. Reporting entity contributions for employee benefits plans                             |     | XXX               |                              |                             |                                                                                          |                           | 0                              |                             |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities               |     | XXX               |                              |                             |                                                                                          |                           | 0                              |                             |
| 92. Dividends or refunds applied to shorten endowment or premium paying period             |     | XXX               |                              |                             |                                                                                          |                           | 0                              |                             |
| 93. Premium or annuity considerations waived under disability or other contract provisions |     | XXX               | 111,314                      |                             |                                                                                          |                           | 111,314                        |                             |
| 94. Aggregate or other amounts not allocable by state                                      |     | XXX               | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| 95. Totals (direct business)                                                               |     | XXX               | 4,592,666                    | 47,475                      | 26,544                                                                                   | 0                         | 4,666,685                      | 0                           |
| 96. Plus reinsurance assumed                                                               |     | XXX               |                              |                             |                                                                                          |                           | 0                              |                             |
| 97. Totals (all business)                                                                  |     | XXX               | 4,592,666                    | 47,475                      | 26,544                                                                                   | 0                         | 4,666,685                      | 0                           |
| 98. Less reinsurance ceded                                                                 |     | XXX               | 2,568,422                    | 21,364                      | 26,009                                                                                   |                           | 2,615,795                      |                             |
| 99. Totals (all business) less reinsurance ceded                                           |     | XXX               | 2,024,244                    | 26,111                      | 535                                                                                      | 0                         | 2,050,890                      | 0                           |
| DETAILS OF WRITE-INS                                                                       |     |                   |                              |                             |                                                                                          |                           |                                |                             |
| 58001. Other Alien                                                                         |     | XXX               | 2,296                        |                             |                                                                                          |                           | 2,296                          |                             |
| 58002.                                                                                     |     | XXX               |                              |                             |                                                                                          |                           |                                |                             |
| 58003.                                                                                     |     | XXX               |                              |                             |                                                                                          |                           |                                |                             |
| 58998. Summary of remaining write-ins for Line 58 from overflow page                       |     | XXX               | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)                        |     | XXX               | 2,296                        | 0                           | 0                                                                                        | 0                         | 2,296                          | 0                           |
| 9401.                                                                                      |     | XXX               |                              |                             |                                                                                          |                           |                                |                             |
| 9402.                                                                                      |     | XXX               |                              |                             |                                                                                          |                           |                                |                             |
| 9403.                                                                                      |     | XXX               |                              |                             |                                                                                          |                           |                                |                             |
| 9498. Summary of remaining write-ins for Line 94 from overflow page                        |     | XXX               | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)                            |     | XXX               | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |

(a) Active Status Counts:

|                                                                                               |    |                                                                       |   |
|-----------------------------------------------------------------------------------------------|----|-----------------------------------------------------------------------|---|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG                    | 50 | 4. Q - Qualified - Qualified or accredited reinsurer                  | 0 |
| 2. R - Registered - Non-domiciled RRGs                                                        | 0  | 5. N - None of the above - Not allowed to write business in the state | 7 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state | 0  |                                                                       |   |

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

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

|                                                            | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|------------------------------------------------------------|-----------------------|---------------------|--------------------------|
| <b>MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY (MMLIC)</b> | 04-1590850            | 65935               | Massachusetts            |
| <b>Direct &amp; Indirect Owned Subsidiaries:</b>           |                       |                     |                          |
| C.M. Life Insurance Company                                | 06-1041383            | 93432               | Connecticut              |
| MML Bay State Life Insurance Company                       | 43-0581430            | 70416               | Connecticut              |
| CML Special Situations Investor LLC                        | None                  |                     | Delaware                 |
| CM Life Mortgage Lending LLC                               | None                  |                     | Delaware                 |
| CML Global Capabilities LLC                                | None                  |                     | Delaware                 |
| MM Global Capabilities I LLC                               | None                  |                     | Delaware                 |
| MassMutual Global Business Services India LLP              | None                  |                     | India                    |
| MM Global Capabilities (Netherlands) B.V.                  | None                  |                     | Netherlands              |
| MassMutual Global Business Services Romania S.R.L.         | None                  |                     | Romania                  |
| MM Global Capabilities II LLC                              | None                  |                     | Delaware                 |
| MM Global Capabilities III LLC                             | None                  |                     | Delaware                 |
| MM/Barings Multifamily TEBS 2020 LLC                       | None                  |                     | Delaware                 |
| Berkshire Way LLC                                          | 04-1590850            |                     | Delaware                 |
| MML Special Situations Investor LLC                        | None                  |                     | Delaware                 |
| Timberland Forest Holding LLC                              | 47-5322979            |                     | Delaware                 |
| Lyme Adirondack Forest Company, LLC                        | None                  |                     | Delaware                 |
| Lyme Adirondack Timberlands I, LLC                         | None                  |                     | Delaware                 |
| Lyme Adirondack Timberlands II, LLC                        | None                  |                     | Delaware                 |
| Lyme Adirondack Timber Sales, LLC                          | None                  |                     | Delaware                 |
| Insurance Road LLC                                         | 04-1590850            |                     | Delaware                 |
| MassMutual Trad Private Equity LLC                         | 04-1590850            |                     | Delaware                 |
| MassMutual Intellectual Property LLC                       | 04-1590850            |                     | Delaware                 |
| Trad Investments I LLC                                     | None                  |                     | Delaware                 |
| EM Opportunities LLC                                       | None                  |                     | Delaware                 |
| MassMutual MCAM Insurance Company, Inc.                    | None                  |                     | Vermont                  |
| MassMutual Ventures US IV GP, LLC*                         | None                  |                     | Delaware                 |
| MassMutual Ventures US IV, L.P.                            | None                  |                     | Delaware                 |
| MassMutual Ventures US IV, LLC                             | None                  |                     | Delaware                 |
| MassMutual Ventures Europe/APAC I GP, LLC                  | None                  |                     | Delaware                 |
| MassMutual Ventures Europe/APAC I GP, L.P.                 | None                  |                     | Cayman Islands           |
| MassMutual Ventures Europe/APAC I L.P.                     | None                  |                     | Cayman Islands           |
| MassMutual Ventures Southeast Asia III LLC                 | None                  |                     | Delaware                 |
| MMV Digital I LLC                                          | None                  |                     | Cayman Islands           |
| Counterpointe Sustainable Advisors LLC                     | None                  |                     | Delaware                 |
| CSA Intermediate Holdco LLC                                | None                  |                     | Delaware                 |
| Counterpointe Trust Services LLC                           | None                  |                     | Delaware                 |
| CP PACE LLC                                                | None                  |                     | Delaware                 |
| Counterpointe Titling Trust                                | None                  |                     | Delaware                 |
| CSA Employee Services Company LLC                          | None                  |                     | Delaware                 |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

|                                                    | Federal Tax ID | NAIC Co Code | State of Domicile |
|----------------------------------------------------|----------------|--------------|-------------------|
| Counterpointe Sustainable Real Estate II LLC       | None           |              | Delaware          |
| Counterpointe Energy Solutions II LLC              | None           |              | Delaware          |
| Counterpointe Energy Solutions (CA) II LLC         | 27-0105644     |              | Delaware          |
| Counterpointe Energy Solutions (FL) II LLC         | None           |              | Delaware          |
| Counterpointe Energy Solutions (IL) LLC            | None           |              | Delaware          |
| Loop-Counterpointe PACE LLC                        | None           |              | Delaware          |
| Counterpointe Energy Services LLC                  | None           |              | Delaware          |
| Counterpointe Investment Management LLC            | None           |              | Delaware          |
| CSA Incentive Holdco LLC                           | None           |              | Delaware          |
| Jefferies Finance LLC                              | 27-0105644     |              | Delaware          |
| JFIN GP Adviser LLC                                | None           |              | Delaware          |
| Jefferies MM Lending LLC                           | None           |              | Delaware          |
| Jefferies Credit Partners LLC                      | None           |              | Delaware          |
| Apex Credit Partners LLC                           | None           |              | Delaware          |
| Green SPE LLC                                      | None           |              | Delaware          |
| Green SPE 2025 LLC                                 | None           |              | Delaware          |
| Apex GP I LLC                                      | None           |              | Delaware          |
| Apex Securitized Income Fund LP                    | None           |              | Delaware          |
| Apex Credit CLO 13 Ltd.                            | None           |              | Delaware          |
| Jefferies Credit Partners Investments Holdings LLC | None           |              | Delaware          |
| Jefferies Credit Partners Investments LLC          | None           |              | Delaware          |
| Jefferies Credit Management LLC                    | None           |              | Delaware          |
| JCM GP I LLC                                       | None           |              | Delaware          |
| JCM H-2 Credit Fund GP LLC                         | None           |              | Delaware          |
| JCP Direct Lending CLO 2022 LLC                    | None           |              | Delaware          |
| Jefferies Direct Lending Europe SCSp SICAV-RAIF    | None           |              | Luxembourg        |
| Jefferies Credit Management Holdings LLC           | None           |              | Delaware          |
| JDLF GP (Europe) S.a.r.l                           | None           |              | Luxembourg        |
| JFAM GP LLC                                        | None           |              | Delaware          |
| JFAM GP LP                                         | None           |              | Delaware          |
| Jefferies Direct Lending Fund C LP                 | None           |              | Delaware          |
| Jefferies DLF C Holdings LLC                       | None           |              | Delaware          |
| Jefferies Direct Lending Fund C SPE LLC            | None           |              | Delaware          |
| JDLF II GP LLC                                     | None           |              | Delaware          |
| JDLF II GP LP                                      | None           |              | Delaware          |
| Jefferies Direct Lending Fund II C LP              | None           |              | Delaware          |
| Jefferies DLF 2 C Holdings LLC                     | None           |              | Delaware          |
| Jefferies Direct Lending Fund II C SPE LLC         | None           |              | Delaware          |
| Jefferies DLF2 C Holdings-2 LLC                    | None           |              | Delaware          |
| Jefferies Direct Lending Fund II C SPE-2 LLC       | None           |              | Delaware          |
| JDLF III GP LLC                                    | None           |              | Delaware          |
| JDLF III GP LP                                     | None           |              | Delaware          |
| Jefferies Direct Lending Fund III C LP             | None           |              | Delaware          |
| Jefferies DLF3 C Holdings LLC                      | None           |              | Delaware          |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

|                                                            | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|------------------------------------------------------------|-----------------------|---------------------|--------------------------|
| Jefferies Direct Lending Fund III C SPE LLC                | None                  |                     | Delaware                 |
| JCP Direct Lending CLO 2023-1 LLC                          | None                  |                     | Delaware                 |
| JCP Direct Lending CLO 2023 Ltd.                           | None                  |                     | Jersey                   |
| JCP GP I LLC                                               | None                  |                     | Delaware                 |
| Jefferies M Super Private Credit Fund GP LLC               | None                  |                     | Delaware                 |
| Jefferies Credit Partners Europe Limited                   | None                  |                     | United Kingdom           |
| Jefferies Credit Partners (Luxembourg) GP S.à r.l          | None                  |                     | Luxembourg               |
| Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF   | None                  |                     | Luxembourg               |
| JCP Congaree Credit Fund GP LLC                            | None                  |                     | Delaware                 |
| JCP Solaris Credit Fund GP LLC                             | None                  |                     | Delaware                 |
| Jefferies Credit Partners Structured Solutions Fund GP LLC | None                  |                     | Delaware                 |
| JCP Acacia Fund GP LLC                                     | None                  |                     | Delaware                 |
| JCP Funding 2024 LLC                                       | None                  |                     | Delaware                 |
| JFIN Revolver Holdings II LLC                              | None                  |                     | Delaware                 |
| JFIN Co-Issuer Corporation                                 | None                  |                     | Delaware                 |
| JFIN Europe GP, S.a.r.l.                                   | None                  |                     | Luxembourg               |
| Jefferies Finance Europe, S.L.P.                           | None                  |                     | Luxembourg               |
| Jefferies Finance Europe, SCSp                             | None                  |                     | Luxembourg               |
| Jefferies Finance Business Credit LLC                      | None                  |                     | Delaware                 |
| JFIN Business Credit Fund I LLC                            | None                  |                     | Delaware                 |
| JFIN Funding 2021 LLC                                      | None                  |                     | Delaware                 |
| JSPCS MM LLC                                               | None                  |                     | Delaware                 |
| JFIN LC Fund LLC                                           | None                  |                     | Delaware                 |
| JFIN Revolver CLO 2017 Ltd.                                | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2018 Ltd.                                | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2019 Ltd.                                | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2019-II Ltd.                             | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2020 Ltd.                                | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2021-II Ltd.                             | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2021-V Ltd.                              | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2022-II Ltd.                             | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2022-III Ltd.                            | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2022-IV Ltd.                             | None                  |                     | Cayman Islands           |
| JFIN Revolver CLO 2024-I Ltd.                              | None                  |                     | Delaware                 |
| JFIN Revolver CLO 2025-I Ltd.                              | None                  |                     | Delaware                 |
| JFIN Revolver CLO 2025-II Ltd.                             | None                  |                     | Delaware                 |
| JFIN Revolver CLO 2026-I Ltd.                              | None                  |                     | Delaware                 |
| JFIN Revolver CLO 2026-II Holdings LLC                     | None                  |                     | Delaware                 |
| JFIN Revolver CLO 2026-II LLC                              | None                  |                     | Delaware                 |
| JFIN Revolver CLO 2022-IV LLC                              | None                  |                     | Cayman Islands           |
| JFIN Revolver Fund, L.P.                                   | None                  |                     | Delaware                 |
| JFIN Revolver Funding 2021 Ltd.                            | None                  |                     | Delaware                 |
| JFIN Revolver Funding 2021-III Ltd.                        | None                  |                     | Delaware                 |
| JFIN Revolver Funding 2021-IV Ltd.                         | None                  |                     | Delaware                 |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

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|                                                  | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|--------------------------------------------------|-----------------------|---------------------|--------------------------|
| JFIN Revolver Funding 2022-I Ltd.                | None                  |                     | Bermuda                  |
| JFIN Revolver SPE1 2022 LLC                      | None                  |                     | Delaware                 |
| JFIN Revolver SPE3 2022 LLC                      | None                  |                     | Delaware                 |
| JFIN Revolver SPE4 2022 LLC                      | None                  |                     | Delaware                 |
| JFIN Revolver SPE4 2022 Ltd.                     | None                  |                     | Delaware                 |
| JCP Private Loan Management GP LLC               | None                  |                     | Delaware                 |
| JCP Private Loan Management LP                   | None                  |                     | Delaware                 |
| JF CEI Holdings 1 LLC                            | None                  |                     | Delaware                 |
| JF CEI Holdings 2 LLC                            | None                  |                     | Delaware                 |
| Apex Credit CLO 2024-I Ltd.                      | None                  |                     | New York                 |
| Apex Credit Holdings LLC                         | None                  |                     | Delaware                 |
| Custom Ecology Holdco, LLC                       | None                  |                     | Delaware                 |
| Glidepath Holdings Inc.                          | 86-2294635            |                     | Delaware                 |
| MassMutual Ascend Life Insurance Company         | 13-1935920            | 63312               | Ohio                     |
| Annuity Investors Life Insurance Company         | 31-1021738            | 93661               | Ohio                     |
| MM Ascend Life Investor Services, LLC            | 31-1395344            |                     | Ohio                     |
| MM Ascend Mortgage Lending LLC                   | 04-1590850            |                     | Delaware                 |
| MM Vine Street LLC                               | None                  |                     | Delaware                 |
| Counterpointe – Ascend Mortgage Lending LLC      | None                  |                     | Delaware                 |
| MALIC 10 Centennial Drive Member LLC             | None                  |                     | Delaware                 |
| Manhattan National Holding, LLC                  | 26-3260520            |                     | Ohio                     |
| Manhattan National Life Insurance Company        | 45-0252531            | 67083               | Ohio                     |
| MassMutual Mortgage Lending LLC                  | None                  |                     | Delaware                 |
| MM Copper Hill Road LLC                          | 04-1590850            |                     | Delaware                 |
| MMV CTF I GP LLC                                 | None                  |                     | Delaware                 |
| MassMutual Ventures Climate Technology Fund I LP | None                  |                     | Delaware                 |
| DPI-ACRES Capital LLC                            | None                  |                     | Delaware                 |
| DPI-ARES Mortgage Lending LLC                    | None                  |                     | Delaware                 |
| MM Investment Holding                            | None                  |                     | Cayman Islands           |
| MMIH Bond Holdings LLC                           | None                  |                     | Delaware                 |
| MassMutual Asset Finance LLC*                    | 26-0073611            |                     | Delaware                 |
| MMAF Equipment Finance LLC 2019-B                | None                  |                     | Delaware                 |
| MMAF Equipment Finance LLC 2020-A                | None                  |                     | Delaware                 |
| MMAF Equipment Finance LLC 2023-A                | None                  |                     | Delaware                 |
| MMAF Equipment Finance LLC 2024-A                | None                  |                     | Delaware                 |
| Barings Equipment Finance LLC 2025-A             | None                  |                     | Delaware                 |
| Barings Equipment Finance LLC 2025-B             | None                  |                     | Delaware                 |
| Barings Equipment Finance LLC 2026-A             | None                  |                     | Delaware                 |
| MML Management Corporation                       | 04-2443240            |                     | Massachusetts            |
| MassMutual International Holding MSC, Inc.       | 04-3548444            |                     | Massachusetts            |
| MassMutual Holding MSC, Inc.                     | 04-3341767            |                     | Massachusetts            |
| MML CM LLC                                       | None                  |                     | Delaware                 |
| Flourish Holding Company LLC                     | None                  |                     | Delaware                 |
| Flourish Insurance Agency LLC                    | None                  |                     | Delaware                 |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

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|                                                        | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|--------------------------------------------------------|-----------------------|---------------------|--------------------------|
| SoraFinance, Inc.                                      | None                  |                     | Delaware                 |
| Flourish Financial LLC                                 | None                  |                     | Delaware                 |
| Flourish Technologies LLC                              | None                  |                     | Delaware                 |
| MML Distributors LLC*                                  | 04-3356880            |                     | Massachusetts            |
| MML Investment Advisers, LLC                           | None                  |                     | Delaware                 |
| MML Strategic Distributors, LLC                        | 46-3238013            |                     | Delaware                 |
| MassMutual Private Wealth & Trust, FSB                 | 06-1563535            |                     | Connecticut              |
| MML Private Placement Investment Company I, LLC        | 04-1590850            |                     | Delaware                 |
| MML Private Equity Fund Investor LLC                   | 04-1590850            |                     | Delaware                 |
| MM Private Equity Intercontinental LLC                 | 04-1590850            |                     | Delaware                 |
| Pioneers Gate LLC                                      | 45-2738137            |                     | Delaware                 |
| MassMutual Holding LLC                                 | 04-2854319            |                     | Delaware                 |
| Fern Street LLC                                        | 37-1732913            |                     | Delaware                 |
| Low Carbon Energy Holding                              | None                  |                     | United Kingdom           |
| Sleeper Street LLC                                     | None                  |                     | Delaware                 |
| GASL Holdings LLC                                      | 82-2932156            |                     | Delaware                 |
| Barings Asset-Based Income Fund (US) LP*               | 36-4868350            |                     | Delaware                 |
| Barings Perpetual European Direct Lending Fund         | None                  |                     | Luxembourg               |
| Barings Emerging Generation Fund II                    | 88-0916548            |                     | Delaware                 |
| Babson Capital Global Special Situation Credit Fund 2* | 98-1206017            |                     | Delaware                 |
| Barings Global Real Assets Fund LP*                    | 82-3867745            |                     | Delaware                 |
| Barings Global Special Situations Credit Fund 3        | None                  |                     | Luxembourg               |
| MassMutual Assignment Company                          | 06-1597528            |                     | North Carolina           |
| MassMutual Capital Partners LLC                        | 04-1590850            |                     | Delaware                 |
| Intermodal Holding II LLC                              | None                  |                     | Delaware                 |
| MassMutual Ventures Holding LLC                        | None                  |                     | Delaware                 |
| Crane Venture Partners LLP                             | None                  |                     | United Kingdom           |
| MassMutual Ventures Management LLC                     | None                  |                     | Delaware                 |
| MassMutual Ventures SEA Management Private Limited     | None                  |                     | Singapore                |
| MMV UK/SEA Limited                                     | None                  |                     | United Kingdom           |
| MassMutual Ventures India Private Limited              | None                  |                     | India                    |
| MassMutual Ventures Southeast Asia I LLC               | None                  |                     | Delaware                 |
| MassMutual Ventures Southeast Asia II LLC              | None                  |                     | Delaware                 |
| MassMutual Ventures UK LLC                             | None                  |                     | Delaware                 |
| MassMutual Ventures US I LLC                           | 47-1296410            |                     | Delaware                 |
| MassMutual Ventures US II LLC                          | None                  |                     | Delaware                 |
| MassMutual Ventures US III LLC                         | None                  |                     | Delaware                 |
| Crane APAC I LP                                        | None                  |                     | United Kingdom           |
| MM Catalyst Fund LLC                                   | None                  |                     | Delaware                 |
| MM Catalyst Fund II LLC                                | None                  |                     | Delaware                 |
| MM Rothesay Holdco US LLC                              | 04-1590850            |                     | Delaware                 |
| Rothesay Limited                                       | None                  |                     | United Kingdom           |
| Riverton Home Finance Limited                          | None                  |                     | United Kingdom           |
| Rothesay Life Plc                                      | None                  |                     | United Kingdom           |

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

|                                                                | Federal Tax ID | NAIC Co Code | State of Domicile         |
|----------------------------------------------------------------|----------------|--------------|---------------------------|
| Rothsay MA No.1 Limited                                        | None           |              | United Kingdom            |
| Rothsay MA No.3 Limited                                        | None           |              | United Kingdom            |
| Rothsay MA No.4 Limited                                        | None           |              | United Kingdom            |
| LT Mortgage Financing Limited                                  | None           |              | United Kingdom            |
| Rothsay Property Partnership 1 LLP*                            | None           |              | United Kingdom            |
| Rothsay Property Partnership 2 LLP*                            | None           |              | United Kingdom            |
| Rothsay Property Company 1 Limited                             | None           |              | United Kingdom            |
| Rothsay Mortgages Partnership 1 LLP*                           | None           |              | England & Wales           |
| Rothsay Foundation                                             | None           |              | United Kingdom            |
| Rothsay Pensions Management Limited                            | None           |              | United Kingdom            |
| Rothsay Asset Management UK Limited                            | None           |              | United Kingdom            |
| Rothsay Asset Management Australia Pty Ltd                     | None           |              | Australia                 |
| Rothsay Asset Management North America LLC                     | None           |              | Delaware                  |
| MML Investors Services, LLC                                    | 04-1590850     |              | Massachusetts             |
| MML Insurance Agency, LLC                                      | 04-1590850     |              | Massachusetts             |
| LifeScore Labs, LLC                                            | 47-1466022     |              | Massachusetts             |
| MM Asset Management Holding LLC                                | 45-4000072     |              | Delaware                  |
| Barings LLC*                                                   | 51-0504477     |              | Delaware                  |
| Baring Asset Management (Asia) Holdings Limited                | 98-0524271     |              | Hong Kong                 |
| Baring Asset Management (Asia) Limited                         | 98-0457463     |              | Hong Kong                 |
| Baring Asset Management Korea Limited                          | None           |              | Korea, Republic of        |
| Barings Investment Management (Shanghai) Limited               | None           |              | Hong Kong                 |
| Barings Overseas Investment Fund Management (Shanghai) Limited | None           |              | Hong Kong                 |
| Baring SICE (Taiwan) Limited                                   | 98-0457707     |              | Taiwan, Republic of China |
| Barings Singapore Pte. Ltd.                                    | None           |              | Singapore                 |
| Barings Real Estate Investment Japan Limited                   | None           |              | Japan                     |
| Barings Japan Limited                                          | 98-0236449     |              | Japan                     |
| Barings Australia Holding Company Pty Ltd                      | None           |              | Australia                 |
| Barings Australia Pty Ltd                                      | None           |              | Australia                 |
| Barings Australia Real Estate Holdings Pty Ltd                 | None           |              | Australia                 |
| Barings Australia Real Estate Pty Ltd                          | 140045656      |              | Australia                 |
| Barings Australia Property Holdings Pty Ltd                    | 98-0457456     |              | Australia                 |
| Barings Australia Asset Management Pty Ltd                     | None           |              | Australia                 |
| Barings Australia Property Pty Ltd                             | None           |              | Australia                 |
| Barings Australia Structured Finance Holdings Pty Ltd          | None           |              | Australia                 |
| Barings Australia Structured Finance Pty Ltd                   | None           |              | Australia                 |
| Gryphon Capital Partners Pty Ltd                               | None           |              | Australia                 |
| Gryphon Capital Management Pty Ltd                             | None           |              | Australia                 |
| Gryphon Capital Investments Pty Ltd                            | None           |              | Australia                 |
| Barings Real Estate Holdings LLC                               | None           |              | Delaware                  |
| Artemis Real Estate Partners, LLC                              | None           |              | Delaware                  |
| Artemis Real Estate Advisors, LLC                              | None           |              | Delaware                  |
| Artemis Real Estate Partners Acquisitions I, LLC               | None           |              | Delaware                  |
| Artemis Industrial Development Member, LLC                     | None           |              | Delaware                  |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

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|                                                                            | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|----------------------------------------------------------------------------|-----------------------|---------------------|--------------------------|
| Barings Finance LLC                                                        | 80-0875475            |                     | Delaware                 |
| BCF Europe Funding Limited                                                 | None                  |                     | Ireland                  |
| BCF Senior Funding I LLC                                                   | None                  |                     | Delaware                 |
| BCF Senior Funding I Designated Activity Company                           | None                  |                     | Ireland                  |
| Barings Real Estate Acquisitions LLC                                       | None                  |                     | Delaware                 |
| Barings Securities LLC                                                     | 04-3238351            |                     | Delaware                 |
| Barings Guernsey Limited                                                   | 98-0437588            |                     | Guernsey                 |
| Barings Europe Limited                                                     | None                  |                     | United Kingdom           |
| Barings Asset Management Spain SL                                          | None                  |                     | Spain                    |
| Baring France SAS                                                          | None                  |                     | France                   |
| Baring International Fund Managers (Ireland) Limited                       | None                  |                     | Ireland                  |
| Barings GmbH                                                               | None                  |                     | Germany                  |
| Barings Italy S.r.l.                                                       | None                  |                     | Italy                    |
| Barings Sweden AB                                                          | None                  |                     | Sweden                   |
| Barings Netherlands B.V.                                                   | None                  |                     | Netherlands              |
| Barings (U.K.) Limited                                                     | 98-0432153            |                     | United Kingdom           |
| Barings Switzerland Sàrl                                                   | None                  |                     | Switzerland              |
| Baring Asset Management Limited                                            | 98-0241935            |                     | United Kingdom           |
| Baring International Investment Limited                                    | 98-0457328            |                     | United Kingdom           |
| Baring Fund Managers Limited                                               | 98-0457586            |                     | United Kingdom           |
| BCGSS 2 GP LLP                                                             | None                  |                     | United Kingdom           |
| Baring Investment Services Limited                                         | 98-0457578            |                     | United Kingdom           |
| Barings Core Fund Feeder I GP S.à.r.l.                                     | None                  |                     | Luxembourg               |
| Barings Investment Fund (LUX) GP S.à. r.l .                                | None                  |                     | Luxembourg               |
| Barings BME GP S.à.r.l.                                                    | None                  |                     | United Kingdom           |
| Barings GPC GP S.à. r.l .                                                  | None                  |                     | Luxembourg               |
| Barings European Core Property Fund GP Sàrl                                | None                  |                     | United Kingdom           |
| Barings Umbrella Fund (LUX) GP S.à.r.l.                                    | None                  |                     | Luxembourg               |
| GPLF4(S) GP S.à r. l                                                       | None                  |                     | Luxembourg               |
| PREIF Holdings Limited Partnership                                         | None                  |                     | United Kingdom           |
| BMC Holdings DE LLC                                                        | None                  |                     | Delaware                 |
| Barings Real Estate Advisers Inc.                                          | 04-3238351            |                     | Delaware                 |
| Remington L & W Holdings LLC                                               | 81-4065378            |                     | Delaware                 |
| Aland Royalty GP, LLC                                                      | 6887128               |                     | Delaware                 |
| Alaska Future Fund GP, LLC                                                 | None                  |                     | Delaware                 |
| BAI Funds SLP, LLC                                                         | None                  |                     | Delaware                 |
| BAI GP, LLC                                                                | 6972999               |                     | Delaware                 |
| Baring Asset-Based Income Fund (US) GP, LLC                                | None                  |                     | Delaware                 |
| Barings Infiniti Fund Management LLC                                       | None                  |                     | Delaware                 |
| Barings Infrastructure CLO Equity Partnership GP LLC                       | None                  |                     | Delaware                 |
| Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC | None                  |                     | Delaware                 |
| Barings NAPLF IV Rated Feeder, L.P.                                        | None                  |                     | Delaware                 |
| Barings New Jersey Emerging Manager Program GP, LLC                        | None                  |                     | Delaware                 |
| Barings New Jersey Emerging Manager Program II GP, LLC                     | None                  |                     | Delaware                 |

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

PART 1 – ORGANIZATIONAL CHART

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|                                                                   | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|-------------------------------------------------------------------|-----------------------|---------------------|--------------------------|
| Barings Blue Ridge Fund GP LLC                                    | None                  |                     | Delaware                 |
| Barings Blue Ridge Fund, L.P.                                     | None                  |                     | Delaware                 |
| Barings Specialty Asset Based Finance Fund GP LLC                 | None                  |                     | Delaware                 |
| Barings Hotel Opportunity Venture I GP, LLC                       | None                  |                     | Delaware                 |
| Barings Hotel Opportunity Venture II GP, LLC                      | None                  |                     | Delaware                 |
| Baring Investment Series LLC                                      | None                  |                     | Delaware                 |
| Barings Emerging Generation Fund GP, LLC                          | None                  |                     | Delaware                 |
| Barings Emerging Generation Fund GP II, LLC                       | None                  |                     | Delaware                 |
| Barings ERS PE Emerging Manager III GP, LLC                       | None                  |                     | Delaware                 |
| Barings FC III LLC                                                | None                  |                     | Delaware                 |
| Barings Global Investment Funds (U.S.) Management LLC             | 04-1590850            |                     | Delaware                 |
| Barings CLO Investment Partners GP, LLC                           | None                  |                     | Delaware                 |
| Barings CLO Investment Partners (Cayman) LP                       | None                  |                     | Cayman Islands           |
| Barings CLO Investment Partners (Mini-Master) LP                  | None                  |                     | Delaware                 |
| Barings Core Property Fund GP LLC                                 | None                  |                     | Delaware                 |
| Barings Direct Lending GP Ltd.                                    | None                  |                     | Cayman Islands           |
| Barings Direct Investments LLC                                    | None                  |                     | Delaware                 |
| Barings Diversified Residential Fund GP LLC                       | None                  |                     | Delaware                 |
| Barings Global Energy Infrastructure Advisors, LLC                | None                  |                     | Delaware                 |
| Barings Centre Street CLO Equity Partnership GP, LLC              | None                  |                     | Delaware                 |
| Barings Centre Street CLO Equity Partnership L.P.                 | 88-3792609            |                     | Delaware                 |
| Barings Global Real Assets Fund GP, LLC                           | None                  |                     | Delaware                 |
| Barings GPSF LLC                                                  | None                  |                     | Delaware                 |
| Barings North American Private Loan Fund Management, LLC          | None                  |                     | Delaware                 |
| Barings North American Private Loan Fund II Management, LLC       | None                  |                     | Delaware                 |
| Barings North American Private Loan Fund III Management, LLC      | None                  |                     | Delaware                 |
| Barings North American Private Loan Fund IV (Cayman)-A, L.P.      | None                  |                     | Cayman Islands           |
| Barings North American Private Loan Fund IV Management, LLC       | None                  |                     | Delaware                 |
| Barings Portfolio Finance Investment Grade Fund GP LLC            | None                  |                     | Delaware                 |
| Barings Portfolio Finance IG Issuer I, LLC                        | None                  |                     | Delaware                 |
| Barings Real Asset Special Servicer LLC                           | None                  |                     | Delaware                 |
| Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC | None                  |                     | Delaware                 |
| Barings - MM Revolver Fund GP LLC                                 | None                  |                     | Delaware                 |
| Barings Real Estate European Value Add Fund II Feeder LLC         | None                  |                     | Cayman Islands           |
| Barings SBIC II GP, LLC                                           | None                  |                     | Delaware                 |
| Barings SEM GP LLC                                                | None                  |                     | Delaware                 |
| BMT RE Debt Fund GP LLC                                           | None                  |                     | Delaware                 |
| Barings Small Business Fund LLC                                   | 84-5063008            |                     | Delaware                 |
| Barings TYIDF2 Rated Feeder GP LLC                                | None                  |                     | Delaware                 |
| Barings TYIDF2 Rated Feeder, L.P.                                 | None                  |                     | Delaware                 |
| Barings Active Passive Equity Direct EAFE LLC                     | None                  |                     | Delaware                 |
| BCLF GP LLC                                                       | None                  |                     | Delaware                 |
| BDAE Private Fund GP                                              | None                  |                     | Delaware                 |
| BDAE Private Fund, LP                                             | None                  |                     | Delaware                 |

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

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|                                                  | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|--------------------------------------------------|-----------------------|---------------------|--------------------------|
| Benton Street Advisors, Inc.                     | 98-0536233            |                     | Cayman Islands           |
| BHOVI Incentive LLC                              | None                  |                     | Delaware                 |
| BIG Real Estate Incentive I LLC                  | None                  |                     | Delaware                 |
| BIG Real Estate Incentive II LLC                 | None                  |                     | Delaware                 |
| BRECS VII GP LLC                                 | None                  |                     | Delaware                 |
| BREDIF GP LLC                                    | None                  |                     | Delaware                 |
| CPF Springing Member, LLC                        | None                  |                     | Delaware                 |
| CREA-MA Reorganization Trust                     | None                  |                     | Delaware                 |
| CREF X GP LLC                                    | None                  |                     | Delaware                 |
| Lake Jackson LLC                                 | None                  |                     | Delaware                 |
| Martello Re GP LLC                               | None                  |                     | Delaware                 |
| Barings Emerging Markets Blended Fund I GP, LLC  | None                  |                     | Delaware                 |
| Barings Emerging Generation Fund III GP, LLC     | None                  |                     | Delaware                 |
| Barings Emerging Generation Fund III, LP         | None                  |                     | Delaware                 |
| Barings EPLF4 Rated Feeder GP LLC                | None                  |                     | Delaware                 |
| Mezzco III LLC                                   | 41-2280126            |                     | Delaware                 |
| Mezzco IV LLC                                    | 80-0920285            |                     | Delaware                 |
| Mezzco Australia II LLC                          | None                  |                     | Delaware                 |
| NAPLF (Cayman)-A Senior Funding IV LLC           | None                  |                     | Delaware                 |
| RECSA-NY GP LLC                                  | None                  |                     | Delaware                 |
| Terrapin Middle Market Infrastructure Fund, L.P. | None                  |                     | Delaware                 |
| Barings CLO 2022-I                               | 98-1624360            |                     | Cayman Islands           |
| Barings CLO 2022-II                              | None                  |                     | Cayman Islands           |
| Amherst Long Term Holdings, LLC                  | None                  |                     | Delaware                 |
| Enroll Confidently, Inc.                         | None                  |                     | Delaware                 |
| Imbiba Growth LLP                                | None                  |                     | United Kingdom           |
| Yunfeng Financial Group Limited                  | None                  |                     | Hong Kong                |
| Yingda Taihe Life Insurance Co., Ltd.            | None                  |                     | China                    |
| MassMutual External Benefits Group LLC           | 27-3576835            |                     | Delaware                 |
| Stillings Street LLC                             | None                  |                     | Delaware                 |
| Eclipse Business Capital Holdings LLC            | None                  |                     | Delaware                 |
| Port 51 Lending Holdings LLC                     | None                  |                     | Delaware                 |
| Port 51 Lending LLC                              | None                  |                     | Delaware                 |
| Port 51 Commercial LLC                           | None                  |                     | Delaware                 |
| Counterpointe – MM Mortgage Lending LLC          | None                  |                     | Delaware                 |
| LNL MM, LLC                                      | None                  |                     | Delaware                 |
| LNL MM D Core, LLC                               | None                  |                     | Delaware                 |
| LNL MM D, LLC                                    | None                  |                     | Delaware                 |
| Corten Real Estate Credit Fund I LLC*            | None                  |                     | Delaware                 |
| CapSec LLC                                       | None                  |                     | Delaware                 |
| LNL MM 2, LLC                                    | None                  |                     | Delaware                 |
| <b>Other Affiliates &amp; Funds:</b>             |                       |                     |                          |
| 100 w. 3rd Street LLC                            | 04-1590850            |                     | Delaware                 |
| 300 South Tryon Hotel LLC                        | 82-2432216            |                     | Delaware                 |

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|-----------------------------------------------------|-----------------------|---------------------|--------------------------|
| Almack Mezzanine Fund II Unleveraged LP             | None                  |                     | United Kingdom           |
| Barings Affordable Housing Mortgage Fund I LLC      | 82-3468147            |                     | Delaware                 |
| Barings Affordable Housing Mortgage Fund II LLC     | 61-1902329            |                     | Delaware                 |
| Barings Affordable Housing Mortgage Fund III LLC    | 85-3036663            |                     | Delaware                 |
| Barings Capital Solutions Perpetual Fund (CA), L.P. | None                  |                     | Cayman Islands           |
| Barings Construction Lending Fund LP                | None                  |                     | Delaware                 |
| 12-18 West 55th Street Predevelopment, LLC          | None                  |                     | Delaware                 |
| 21 West 86th LLC                                    | None                  |                     | Delaware                 |
| Barings Diversified Residential Fund LP             | None                  |                     | Delaware                 |
| Barings Emerging Generation Fund II LP              | None                  |                     | Delaware                 |
| Barings Emerging Generation Fund, LP                | 84-3784245            |                     | Delaware                 |
| Barings Emerging Markets Corporate Bond Fund        | None                  |                     | Ireland                  |
| Barings Small Business Fund II, L.P.                | 99-4893321            |                     | Delaware                 |
| Barings Euro CLO 2025-1 DAC                         | None                  |                     | Ireland                  |
| Barings Hotel Opportunity Venture I LP              | None                  |                     | Delaware                 |
| Barings Hotel Opportunity Venture II LP             | None                  |                     | Delaware                 |
| Barings Miller Investment Trust                     | 04-1590850            |                     | Australia                |
| Barings Real Estate Debt Income Fund LP             | 85-3449260            |                     | Delaware                 |
| Barings Real Estate European Value Add I SCSp*      | None                  |                     | Luxembourg               |
| Barings Real Estate European Value Add Fund 3 SCSp  | 04-1590850            |                     | Luxembourg               |
| Barings Small Business Fund, L.P.                   | None                  |                     | Delaware                 |
| Barings Storage Operations Trust*                   | 04-1590850            |                     | Australia                |
| Barings U.S. Core Bond Fund                         | None                  |                     | Delaware                 |
| Barings-MM Revolver Fund LP*                        | None                  |                     | Delaware                 |
| Barings Australia Storage Trust*                    | 04-1590850            |                     | Australia                |
| Beauty Brands Acquisition LLC                       | None                  |                     | Delaware                 |
| Beauty Brands Acquisition Intermediate LLC          | None                  |                     | Delaware                 |
| Forma Brands, LLC                                   | None                  |                     | Delaware                 |
| Cornerstone Permanent Mortgage Fund LLC             | 45-2632610            |                     | Massachusetts            |
| CREA Ridge Apartments, LLC                          | None                  |                     | Delaware                 |
| Euro Real Estate Holdings Herleshausen LLC          | None                  |                     | Delaware                 |
| London Office JV Holdings LLC                       | None                  |                     | Delaware                 |
| MALIC AsiaPac LP Investor LLC                       | None                  |                     | Delaware                 |
| MALIC BAM LLC                                       | None                  |                     | Delaware                 |
| MALIC Elco Yards D Member LLC                       | None                  |                     | Delaware                 |
| MALIC Maret LLC                                     | None                  |                     | Delaware                 |
| End-to-End JPM Affordable Housing Fund LLC          | None                  |                     | Delaware                 |
| MM BAM LLC                                          | None                  |                     | Delaware                 |
| MM Maret LLC                                        | None                  |                     | Delaware                 |
| MM New Albany Industrial LLC                        | None                  |                     | Delaware                 |
| MM One Harbor Shore Member                          | None                  |                     | Delaware                 |
| MALIC Australia BSOT LLC                            | None                  |                     | Delaware                 |
| Riverwalk MM Member, LLC                            | None                  |                     | Delaware                 |
| Aland Royalty Holdings LP                           | 83-0560183            |                     | Delaware                 |

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

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|                                                            | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|------------------------------------------------------------|-----------------------|---------------------|--------------------------|
| Chassis Acquisition Holding LLC                            | 81-2244465            |                     | Delaware                 |
| EIP Holdings I, LLC                                        | None                  |                     | Delaware                 |
| Validus Holding Company LLC                                | 46-0687392            |                     | Delaware                 |
| SBNP SIA III LLC                                           | None                  |                     | Delaware                 |
| MM Speedway El Paso Member LLC*                            | None                  |                     | Delaware                 |
| MM Speedway El Paso Member II LLC*                         | 04-1590850            |                     | Delaware                 |
| Barings European Real Estate Debt Income Fund              | None                  |                     | Luxembourg               |
| Martello Member New Albany Industrial LLC                  | 13-1935920            |                     | North Carolina           |
| Barings US High Yield Bond Fund                            | None                  |                     | Ireland                  |
| Barings US High Yield Fund*                                | None                  |                     | Delaware                 |
| Barings US Core Bond Fund                                  | 39-3814745            |                     | North Carolina           |
| Barings Infrastructure Secondaries & Solutions Fund II LLC | 04-1590850            |                     | North Carolina           |
| Capital Solutions DE Rated Feeder                          | 39-3891881            |                     | North Carolina           |
| Babson CLO Ltd. 2015-I                                     | None                  |                     | Cayman Islands           |
| Barings CLO 2019-II                                        | 98-1473665            |                     | Cayman Islands           |
| Barings CLO 2019-III                                       | None                  |                     | Cayman Islands           |
| Barings CLO 2019-IV                                        | None                  |                     | Cayman Islands           |
| Barings CLO 2020-I                                         | None                  |                     | Cayman Islands           |
| Barings CLO 2020-III                                       | None                  |                     | Cayman Islands           |
| Barings CLO 2020-IV                                        | None                  |                     | Cayman Islands           |
| Barings CLO 2021-II                                        | None                  |                     | Cayman Islands           |
| Barings CLO 2021-III                                       | None                  |                     | Cayman Islands           |
| Barings CLO 2024-II                                        | None                  |                     | Cayman Islands           |
| Babson Euro CLO 2015-I BV                                  | None                  |                     | Netherlands              |
| Barings Euro CLO 2019-I BV                                 | 3603726OH             |                     | Ireland                  |
| Barings Euro CLO 2019-II BV                                | None                  |                     | Ireland                  |
| Barings Euro CLO 2020-I DAC                                | None                  |                     | Ireland                  |
| Barings Euro CLO 2021-I DAC                                | 3715576VH             |                     | Ireland                  |
| Barings Euro CLO 2021-II DAC                               | 3750378QH             |                     | Ireland                  |
| Barings Euro CLO 2021-III DAC                              | None                  |                     | Ireland                  |
| Barings Euro CLO 2023-II DAC                               | None                  |                     | Ireland                  |
| Barings Euro CLO 2024-II                                   | 4278301GH             |                     | Ireland                  |
| Barings CLO 2025 - IV                                      | None                  |                     | Cayman Islands           |
| Barings Global Energy Infrastructure Fund I LP             | 98-1332384            |                     | Cayman Islands           |
| Barings Joondalup Trust*                                   | None                  |                     | Australia                |
| Barings Construction Lending Fund                          | 93-4219244            |                     | Delaware                 |
| Barings Liquidity Investment Strategy                      | None                  |                     | Delaware                 |
| Artemis Real Estate Income and Growth Fund II LP           | 82-4059427            |                     | Delaware                 |
| Artemis EM Strategy Sponsor Investor, LLC                  | 99-1828090            |                     | Delaware                 |
| Barings Global Special Situations Credit 4 Delaware*       | 85-1465973            |                     | Delaware                 |
| Barings Global Special Situations Credit 4 LUX*            | 98-1570693            |                     | Luxembourg               |
| Barings Europe Select Fund                                 | None                  |                     | Ireland                  |
| Barings Hotel Opportunity Venture                          | 87-0977058            |                     | Connecticut              |
| Barings Innovations & Growth Real Estate Fund*             | 86-3661023            |                     | Delaware                 |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

|                                                     | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|-----------------------------------------------------|-----------------------|---------------------|--------------------------|
| Barings Middle Market CLO 2017-I Ltd & LLC          | None                  |                     | Cayman Islands           |
| Barings Middle Market CLO Ltd 2021-I                | 98-1612604            |                     | Cayman Islands           |
| Barings Middle Market CLO Ltd 2023-I                | None                  |                     | Bermuda                  |
| Barings Middle Market CLO Ltd 2023-II               | None                  |                     | Bermuda                  |
| Barings Euro Middle Market CLO 2024-1 DAC           | None                  |                     | Ireland                  |
| Barings Middle Market Loan Partners 1               | None                  |                     | Cayman Islands           |
| Barings Middle Market Loan Partners 2               | None                  |                     | Cayman Islands           |
| Barings Loan Partners 5                             | None                  |                     | Cayman Islands           |
| Barings Loan Partners 4                             | None                  |                     | Cayman Islands           |
| Barings RE Credit Strategies VII LP                 | 98-1332384            |                     | Delaware                 |
| Barings Target Yield Infrastructure Debt Fund       | 98-1567942            |                     | Luxembourg               |
| Barings CLO Investment Partners LP                  | 81-0841854            |                     | Delaware                 |
| Barings Euro Value Add II (BREEVA II)*              | None                  |                     | Luxembourg               |
| Barings Transportation Fund LP*                     | 87-1262754            |                     | Delaware                 |
| Braemar Energy Ventures I, L.P.*                    | None                  |                     | Delaware                 |
| Barings European Core Property Fund SCSp*           | None                  |                     | Luxembourg               |
| Barings European Private Loan Fund III A            | 46-5001122            |                     | Luxembourg               |
| Benchmark 2018-B2 Mortgage Trust                    | 38-4059932            |                     | New York                 |
| Benchmark 2018-B4                                   | None                  |                     | New York                 |
| Benchmark 2018-B8                                   | 38-4096530            |                     | New York                 |
| Barings Core Property Fund LP                       | 20-5578089            |                     | Delaware                 |
| DPI Acres Capital SPV LLC                           | 04-1590850            |                     | Delaware                 |
| DPI-ARES Mortgage Lending SPV, LLC                  | 04-1590850            |                     | Delaware                 |
| E2E Affordable Housing Debt Fund LLC                | None                  |                     | Delaware                 |
| GIA EU Holdings - Emerson JV Sarl                   | 98-1607033            |                     | Luxembourg               |
| JPMCC Commercial Mortgage Securities Trust 2017-JP7 | 38-4041011            |                     | New York                 |
| JPMDB Commercial Mortgage Securities Trust 2017-C5  | 38-4032059            |                     | New York                 |
| Martello Re Feeder LP                               | None                  |                     | Delaware                 |
| Martello Re LP                                      | None                  |                     | Delaware                 |
| Martello Re Holding Limited LLC                     | None                  |                     | Delaware                 |
| Martello Re Limited                                 | None                  |                     | Bermuda                  |
| Martello Re Services Company                        | None                  |                     | Delaware                 |
| Miami Douglas Three MM, LLC                         | 04-1590850            |                     | Delaware                 |
| MM BIG Peninsula Co-Invest Member LLC*              | 87-4021641            |                     | Delaware                 |
| MML Mezzanine Investor III LLC                      | None                  |                     | Delaware                 |
| Red Lake Ventures LLC                               | None                  |                     | Delaware                 |
| Tamiami Citrus LLC                                  | None                  |                     | Delaware                 |
| MALIC Member New Albany Industrial LLC              | 13-1935920            |                     | North Carolina           |
| MM AsiaPac LP Investor LLC                          | 13-1935920            |                     | Japan                    |
| MM Elco Yards A Member LLC                          | 04-1590850            |                     | Delaware                 |
| MM Elco Yards D Member LLC                          | 04-1590850            |                     | Delaware                 |
| MM New Albany Industrial Member LLC                 | 04-1590850            |                     | North Carolina           |
| MM CM Holding LLC                                   | None                  |                     | Delaware                 |
| MM Debt Participations LLC                          | 81-3000420            |                     | Delaware                 |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

12.12

|                                                                 | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|-----------------------------------------------------------------|-----------------------|---------------------|--------------------------|
| Barings Capital Solutions Perpetual Fund (DE) LP                | 92-3857084            |                     | Delaware                 |
| Barings Capital Solutions Perpetual Fund (LUX)                  | None                  |                     | Luxembourg               |
| Barings Income Navigator Fund                                   | None                  |                     | Ireland                  |
| Barings Emerging Market Debt Blended Total Return Fund          | None                  |                     | Ireland                  |
| 40 Exchange MM Member LLC*                                      | None                  |                     | Delaware                 |
| Barings Global Investment Grade Credit Fund                     | None                  |                     | Ireland                  |
| MM MD2 Station Member LLC*                                      | 04-1590850            |                     | Delaware                 |
| MM National IOS Program Member LLC                              | 04-1590850            |                     | Delaware                 |
| MM National Self-Storage Program Member II LLC                  | None                  |                     | Delaware                 |
| MMV Climate Technology Fund GP*                                 | 04-1590850            |                     | Delaware                 |
| MM REED District Landco Member LLC*                             | None                  |                     | Delaware                 |
| MM Sedona Vortex Investor LLC*                                  | 04-1590850            |                     | Delaware                 |
| MM SL Willistown LLC*                                           | 04-1590850            |                     | Delaware                 |
| MM Subline Borrower LLC                                         | 04-1590850            |                     | Delaware                 |
| MM The Gilman Member LLC                                        | None                  |                     | Delaware                 |
| MM Tokyo BTR1 LLC*                                              | 39-2502808            |                     | Delaware                 |
| MM Tokyo BTR1 LLC – Project Zeus*                               | 39-2502808            |                     | Delaware                 |
| MMLIC Australia BAST LLC                                        | None                  |                     | Delaware                 |
| MMLIC Australia BSOT LLC                                        | None                  |                     | Delaware                 |
| SBNP SIA IV LLC                                                 | None                  |                     | Delaware                 |
| Washington Pine LLC                                             | 04-1590850            |                     | Delaware                 |
| PDX SW Third Hotel Owner LLC                                    | 33-5063019            |                     | Delaware                 |
| Trailside MM Member LLC*                                        | 04-1590850            |                     | Delaware                 |
| Washington Gateway Two LLC*                                     | 83-1325764            |                     | Delaware                 |
| Washington Gateway Three LLC                                    | 32-0574045            |                     | Delaware                 |
| MALIC Debt Participations LLC                                   | None                  |                     | Delaware                 |
| MALIC Elco Yards A Member LLC                                   | None                  |                     | Delaware                 |
| Invesco Ltd                                                     | None                  |                     | Bermuda                  |
| Barings US Loan Fund Series                                     | None                  |                     | Delaware                 |
| Barings Global Private Loan Fund                                | None                  |                     | Luxembourg               |
| KKR MM Project Vector LP                                        | None                  |                     | Delaware                 |
| Barings Developed Europe Private Loan Fund 1 SCSp               | 04-1590850            |                     | Luxembourg               |
| Barings Developed Europe Real Estate Debt Fund *                | None                  |                     | North Carolina           |
| Barings Umbrella Fund plc - Barings Global Investment Grade     | None                  |                     | Ireland                  |
| Barings CLO LTD 2018-III                                        | None                  |                     | Cayman Islands           |
| Babson LP-II                                                    | None                  |                     | Cayman Islands           |
| Barings Loan Partners CLO-III                                   | None                  |                     | Cayman Islands           |
| Barings CLO Ltd 2025-III                                        | None                  |                     | Cayman Islands           |
| Barings CLO Ltd 2025-VI                                         | None                  |                     | Cayman Islands           |
| Barings CLO Ltd 2025-VII                                        | None                  |                     | Cayman Islands           |
| Barings CLO Romeo Warehouse                                     | None                  |                     | Cayman Islands           |
| Barings Euro CLO 2014-II BV                                     | None                  |                     | Ireland                  |
| <b>Barings Affililates &amp; Funds:</b>                         |                       |                     |                          |
| Barings China Aggregate Bond Private Securities Investment Fund | None                  |                     | China                    |

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

|                                              | Federal Tax ID | NAIC Co Code | State of Domicile |
|----------------------------------------------|----------------|--------------|-------------------|
| Barings Global High Yield Fund               | 47-3790192     |              | Massachusetts     |
| Wood Creek Venture Fund LLC                  | 04-1590850     |              | Delaware          |
| Barings Real Estate Affiliates & Funds:      |                |              |                   |
| Barings California Mortgage Fund IV          | None           |              | California        |
| Barings Umbrella Fund LUX SCSp SICAV RAIF*   | None           |              | Luxembourg        |
| Cornbrook PRS Holdings LLC                   | 82-3307907     |              | Delaware          |
| Cornerstone California Mortgage Fund I LLC   | 95-4207717     |              | California        |
| Cornerstone California Mortgage Fund II LLC  | 95-4207717     |              | California        |
| Cornerstone California Mortgage Fund III LLC | 95-4207717     |              | California        |
| Cornerstone Permanent Mortgage Fund II LLC   | 61-1750537     |              | Massachusetts     |
| Cornerstone Permanent Mortgage Fund III LLC  | None           |              | Massachusetts     |
| Cornerstone Permanent Mortgage Fund IV LLC   | 61-1793735     |              | Massachusetts     |
| Danville Riverwalk Venture, LLC              | 82-2783393     |              | Delaware          |
| Euro Real Estate Holdings LLC                | 04-1590850     |              | Delaware          |
| Fan Pier Development LLC*                    | 20-3347091     |              | Delaware          |
| GIA EU Holdings LLC - Avalon Spain           | 04-1590850     |              | Delaware          |
| GIA EU Holdings LLC- GIA Italy SCSp          | 04-1590850     |              | Massachusetts     |
| GIA EU Holdings LLC                          | 04-1590850     |              | Delaware          |
| Landmark Manchester Holdings LLC             | 81-5360103     |              | Delaware          |
| MMLIC Debt Participations LLC                | 13-1935920     |              | Delaware          |
| MM Brookhaven Member LLC                     | 04-1590850     |              | Delaware          |
| MM Kannapolis Industrial Member LLC*         | 04-1590850     |              | Delaware          |
| MM DS Investor LLC                           | None           |              | Delaware          |
| MM East South Crossing Member LLC            | 04-1590850     |              | Delaware          |
| MM Fremont Member LLC                        | None           |              | Delaware          |
| MM Horizon Savannah Member LLC*              | 04-1590850     |              | Delaware          |
| MM Horizon Savannah Member II LLC*           | 04-1590850     |              | Delaware          |
| MM Ironhead Commerce Center*                 | 04-1590850     |              | Delaware          |
| BRAVA5 MM Investor LLC                       | 13-1935920     |              | Delaware          |
| BRAVA5 MALIC Investor LLC                    | 04-1590850     |              | Delaware          |
| MM Ironhead Commerce Center Member LLC       | None           |              | Delaware          |
| MM 425 Montgomery Member LLC*                | None           |              | Delaware          |
| MM 550 Corporate Member LLC                  | None           |              | Delaware          |
| MM Ascend DS Investors LLC                   | None           |              | Delaware          |
| MM Century Square LLC                        | None           |              | Delaware          |
| MM Horizon Savannah Member III LLC*          | None           |              | Delaware          |
| MM Liberty Centre LLC                        | None           |              | Delaware          |
| MM National Self-Storage Program Member LLC  | 04-1590850     |              | Delaware          |
| MM Park City Investor LLC*                   | None           |              | North Carolina    |
| MM ReDiscover Member LLC*                    | 04-1590850     |              | Delaware          |
| MM Liberty Centre Member LLC                 | 04-1590850     |              | Delaware          |
| MM Century Square Member LLC*                | 04-1590850     |              | Delaware          |
| MM Stowe Investor LLC                        | 04-1590850     |              | North Carolina    |
| MM Virginian Investor LLC                    | 04-1590850     |              | North Carolina    |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

|                                                    | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|----------------------------------------------------|-----------------------|---------------------|--------------------------|
| MM 10 Centennial Drive Member LLC                  | None                  |                     | Delaware                 |
| MM 100 Congress Owner LLC                          | None                  |                     | Delaware                 |
| MM 340 Madison Member LLC*                         | 04-1590850            |                     | Delaware                 |
| MM 1370 AVE OF AM LLC *                            | 04-1590850            |                     | Delaware                 |
| MM 1400 E 4th Street Member LLC                    | 04-1590850            |                     | Delaware                 |
| Miami Douglas Four MM LLC                          | 04-1590850            |                     | Delaware                 |
| MM Five50West Member LLC*                          | 04-1590850            |                     | Delaware                 |
| MM Breton Village Member LLC*                      | 04-1590850            |                     | Delaware                 |
| One Harbor Shore LLC*                              | 80-0948028            |                     | Delaware                 |
| Salomon Brothers Commercial Mortgage Trust 2001-MM | None                  |                     | Delaware                 |
| Trailside MM Member II LLC                         | 04-1590850            |                     | Delaware                 |
| Unna, Dortmund Holding LLC                         | 82-3250684            |                     | Delaware                 |
| Washington Gateway Apartments Venture LLC*         | 45-5401109            |                     | Delaware                 |
| West 37th Street Hotel LLC*                        | 88-3861481            |                     | Delaware                 |
| <b>MassMutual Select Funds:</b>                    |                       |                     |                          |
| MassMutual Select Small Capital Value Equity Fund  | 02-0769954            |                     | Massachusetts            |
| <b>MML Series Investment Funds II:</b>             |                       |                     |                          |
| MML Series II Dynamic Bond Fund                    | 47-3529636            |                     | Massachusetts            |
| <b>MassMutual RetireSMART Funds:</b>               |                       |                     |                          |
| MassMutual ishares 60/40 Allocation Fund           | 45-1618046            |                     | Massachusetts            |
| MassMutual Blue Chip Growth Fund                   | 04-3556992            |                     | Massachusetts            |
| MassMutual Diversified Value Fund                  | 01-0821120            |                     | Massachusetts            |
| MassMutual Inflation-Protected and Income Fund     | 03-0532475            |                     | Massachusetts            |
| MassMutual Mid Cap Growth Fund                     | 04-3512596            |                     | Massachusetts            |
| MassMutual Premier Diversified Bond Fund           | 04-3464165            |                     | Massachusetts            |
| MassMutual Select Overseas Fund                    | 04-3557000            |                     | Massachusetts            |
| MassMutual High Yield Fund                         | 04-3520009            |                     | Massachusetts            |
| MML Vip American Funds 80/20 Allocation Fund       | 41-5125534            |                     | Massachusetts            |
| MML Barings Core Bond Fund                         | 04-3277549            |                     | Massachusetts            |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                                   | 3                 | 4             | 5             | 6     | 7                                                                      | 8                                                         | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                         | 14                                         | 15                                   | 16    |
|------------|-------------------------------------|-------------------|---------------|---------------|-------|------------------------------------------------------------------------|-----------------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name                          | NAIC Company Code | ID Number     | Federal RSSD  | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates               | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0435 ... | Massachusetts Mut Life Ins Co ..... | ... 65935 ...     | 04-1590850 .. | 3848388 ..... | ..... | .....                                                                  | Massachusetts Mutual Life Insurance Company (MMLIC) ..... | .. MA.....            | ... UIP.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0435 ... | Massachusetts Mut Life Ins Co ..... | ... 93432 ...     | 06-1041383 .. | .....         | ..... | .....                                                                  | C.M. Life Insurance Company .....                         | .. CT.....            | ... IA.....                       | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0435 ... | Massachusetts Mut Life Ins Co ..... | ... 70416 ...     | 43-0581430 .. | .....         | ..... | .....                                                                  | MML Bay State Life Insurance Company .....                | .. CT.....            | ... IA.....                       | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | CML Special Situations Investor LLC .....                 | .. DE.....            | ... NIA.....                      | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | CM Life Mortgage Lending LLC .....                        | .. DE.....            | ... NIA.....                      | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | CML Global Capabilities LLC .....                         | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM Global Capabilities I LLC .....                        | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Global Business Services India LLP .....       | .. IND.....           | ... NIA.....                      | MM Global Capabilities I LLC .....                | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM Global Capabilities (Netherlands) B.V. ...             | .. NLD.....           | ... NIA.....                      | MM Global Capabilities I LLC .....                | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Global Business Services Romania S.R.L. ....   | .. ROU.....           | ... NIA.....                      | MM Global Capabilities (Netherlands) B.V. ....    | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM Global Capabilities II LLC .....                       | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM Global Capabilities III LLC .....                      | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM/Barings Multifamily TEBS 2020 LLC .....                | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 04-1590850 .. | .....         | ..... | .....                                                                  | Berkshire Way LLC .....                                   | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MML Special Situations Investor LLC .....                 | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 47-5322979 .. | .....         | ..... | .....                                                                  | Timberland Forest Holding LLC .....                       | .. DE.....            | ... NIA.....                      | Company .....                                     | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 47-5322979 .. | .....         | ..... | .....                                                                  | Timberland Forest Holding LLC .....                       | .. DE.....            | ... NIA.....                      | C.M. Life Insurance Company .....                 | Influence.....                                                                     | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 47-5322979 .. | .....         | ..... | .....                                                                  | Timberland Forest Holding LLC .....                       | .. DE.....            | ... NIA.....                      | Wood Creek Capital Management LLC .....           | Management.....                                                                    | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Lyme Adirondack Forest Company, LLC .....                 | .. DE.....            | ... NIA.....                      | Timberland Forest Holding LLC .....               | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Lyme Adirondack Timberlands I, LLC .....                  | .. DE.....            | ... NIA.....                      | Lyme Adirondack Forest Company, LLC .....         | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Lyme Adirondack Timberlands II, LLC .....                 | .. DE.....            | ... NIA.....                      | Lyme Adirondack Forest Company, LLC .....         | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Lyme Adirondack Timber Sales, LLC .....                   | .. DE.....            | ... NIA.....                      | Lyme Adirondack Forest Company, LLC .....         | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 04-1590850 .. | .....         | ..... | .....                                                                  | Insurance Road LLC .....                                  | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 04-1590850 .. | .....         | ..... | .....                                                                  | MassMutual Trad Private Equity LLC .....                  | .. DE.....            | ... NIA.....                      | Insurance Road LLC .....                          | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 04-1590850 .. | .....         | ..... | .....                                                                  | MassMutual Intellectual Property LLC .....                | .. DE.....            | ... NIA.....                      | Insurance Road LLC .....                          | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Trad Investments I LLC .....                              | .. DE.....            | ... NIA.....                      | Insurance Road LLC .....                          | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | EM Opportunities LLC .....                                | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual MCAM Insurance Company, Inc. ....              | .. VT.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Ventures US IV GP, LLC .....                   | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 99.000 ...                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Ventures US IV GP, LLC .....                   | .. DE.....            | ... NIA.....                      | MassMutual Ascend Life Insurance Company .        | Ownership.....                                                                     | ... 1.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Ventures US IV, L.P. ....                      | .. DE.....            | ... NIA.....                      | MassMutual Ventures US IV GP, LLC .....           | Management.....                                                                    | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Ventures US IV, LLC .....                      | .. DE.....            | ... NIA.....                      | MassMutual Ventures US IV, L.P. ....              | Ownership.....                                                                     | ... 100.000 ...                            | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Ventures Europe/APAC I GP, LLC ..              | .. DE.....            | ... NIA.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ... 50.000 ...                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Ventures Europe/APAC I GP, L.P. ....           | .. CYM.....           | ... NIA.....                      | MassMutual Ventures Europe/APAC I GP, LLC ..      | Management.....                                                                    | .....                                      | MMLIC .....                                | .....                                | ..... |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                                        | 9                     | 10                                | 11                                                       | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16      |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------------------|-----------------------|-----------------------------------|----------------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|---------|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates              | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)           | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *       |
| .0000      |            |                   |            |              |     |                                                                        | MassMutual Ventures Europe/APAC I L.P. ....              | ..CYM....             | ..NIA.....                        | MassMutual Ventures Europe/APAC I GP, L.P.               | Management.....                                                                    |                                             |                                            |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | MassMutual Ventures Southeast Asia III LLC ..            | ..DE....              | ..NIA.....                        | MassMutual Ventures Europe/APAC I L.P. ....              | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | MassMutual Ventures Southeast Asia III LLC ..            |                       |                                   | MassMutual Ventures Southeast Asia III LLC               |                                                                                    |                                             |                                            |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | MMV Digital I LLC .....                                  | ..CYM....             | ..NIA.....                        |                                                          | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Sustainable Advisors LLC .....             | ..DE....              | ..NIA.....                        | Massachusetts Mutual Life Insurance Company .....        | Ownership.....                                                                     | 80.250                                      | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | CSA Intermediate Holdco LLC .....                        | ..DE....              | ..NIA.....                        | Counterpointe Sustainable Advisors LLC ....              | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Trust Services LLC .....                   | ..DE....              | ..NIA.....                        | CSA Intermediate Holdco LLC .....                        | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | CP PACE LLC .....                                        | ..DE....              | ..NIA.....                        | CSA Intermediate Holdco LLC .....                        | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Titling Trust .....                        | ..DE....              | ..NIA.....                        | CP PACE LLC .....                                        | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | CSA Employee Services Company LLC .....                  | ..DE....              | ..NIA.....                        | CSA Intermediate Holdco LLC .....                        | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Sustainable Real Estate II LLC ..          |                       |                                   |                                                          |                                                                                    |                                             |                                            |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        |                                                          | ..DE....              | ..NIA.....                        | CSA Intermediate Holdco LLC .....                        | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Energy Solutions II LLC .....              | ..DE....              | ..NIA.....                        | CSA Intermediate Holdco LLC .....                        | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   | 27-0105644 |              |     |                                                                        | Counterpointe Energy Solutions (CA) II LLC ..            | ..DE....              | ..NIA.....                        | Counterpointe Energy Solutions II LLC ....               | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Energy Solutions (FL) II LLC ..            | ..DE....              | ..NIA.....                        | Counterpointe Energy Solutions II LLC ....               | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Energy Solutions (IL) LLC .....            | ..DE....              | ..NIA.....                        | Counterpointe Energy Solutions II LLC ....               | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Loop-Counterpointe PACE LLC .....                        | ..DE....              | ..NIA.....                        | Counterpointe Energy Solutions (IL) LLC ...              | Ownership.....                                                                     | 50.000                                      | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Energy Services LLC .....                  | ..DE....              | ..NIA.....                        | CSA Intermediate Holdco LLC .....                        | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Investment Management LLC .....            | ..DE....              | ..NIA.....                        | CSA Intermediate Holdco LLC .....                        | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | CSA Incentive Holdco LLC .....                           | ..DE....              | ..NIA.....                        | Counterpointe Sustainable Advisors LLC ....              | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   | 27-0105644 |              |     |                                                                        | Massachusetts Mutual Life Insurance Company .....        |                       |                                   |                                                          |                                                                                    |                                             |                                            |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Finance LLC .....                              | ..DE....              | ..NIA.....                        | Massachusetts Mutual Life Insurance Company .....        | Ownership.....                                                                     | 50.000                                      | MMLIC .....                                |                                      | 1 ..... |
| .0000      |            |                   |            |              |     |                                                                        | JFIN GP Adviser LLC .....                                | ..DE....              | ..NIA.....                        | Jefferies Finance LLC .....                              | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies MM Lending LLC .....                           | ..DE....              | ..NIA.....                        | Jefferies Finance LLC .....                              | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Credit Partners LLC .....                      | ..DE....              | ..NIA.....                        | Jefferies Finance LLC .....                              | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Apex Credit Partners LLC .....                           | ..DE....              | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Green SPE LLC .....                                      | ..DE....              | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Green SPE 2025 LLC .....                                 | ..DE....              | ..NIA.....                        | Apex Credit Partners LLC .....                           | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Apex GP I LLC .....                                      | ..DE....              | ..NIA.....                        | Apex Credit Partners LLC .....                           | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Apex Securitized Income Fund LP .....                    | ..DE....              | ..NIA.....                        | Apex GP I LLC .....                                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Apex Credit CLO 13 Ltd. ....                             | ..DE....              | ..NIA.....                        | Apex GP I LLC .....                                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Apex Credit CLO 13 Ltd. ....                             |                       |                                   | Apex Credit Partners LLC .....                           | Ownership.....                                                                     | 54.340                                      | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Credit Partners Investments Holdings LLC ..... | ..DE....              | ..NIA.....                        | Apex Credit Partners LLC .....                           | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        |                                                          |                       |                                   | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Credit Partners Investments LLC ...            | ..DE....              | ..NIA.....                        | Jefferies Credit Partners Investments Holdings LLC ..... | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Credit Management LLC .....                    | ..DE....              | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | JCM GP I LLC .....                                       | ..DE....              | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | JCM H-2 Credit Fund GP LLC .....                         | ..DE....              | ..NIA.....                        | Jefferies Credit Management LLC .....                    | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | JCP Direct Lending CLO 2022 LLC .....                    | ..DE....              | ..NIA.....                        | Jefferies Credit Management LLC .....                    | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Direct Lending Europe SCSp SICAV-RAIF .....    | ..DE....              | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 9.900                                       | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        |                                                          | ..LUX....             | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 9.900                                       | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Credit Management Holdings LLC .....           | ..DE....              | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 9.900                                       | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | JDLF GP (Europe) S.a.r.l .....                           | ..LUX....             | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | JFAM GP LLC .....                                        | ..DE....              | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | JFAM GP LP .....                                         | ..DE....              | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Direct Lending Fund C LP .....                 | ..DE....              | ..NIA.....                        | Jefferies Credit Partners LLC .....                      | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies DLF C Holdings LLC .....                       | ..DE....              | ..NIA.....                        | JFAM GP LP .....                                         | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Direct Lending Fund C SPE LLC .....            | ..DE....              | ..NIA.....                        | Jefferies Direct Lending Fund C LLC .....                | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |
| .0000      |            |                   |            |              |     |                                                                        |                                                          | ..DE....              | ..NIA.....                        | Jefferies DLF C Holdings LLC .....                       | Ownership.....                                                                     | 100.000                                     | MMLIC .....                                |                                      |         |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4         | 5            | 6   | 7                                                                      | 8                                                          | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|-----------|--------------|-----|------------------------------------------------------------------------|------------------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |           |              |     |                                                                        | JDLF II GP LLC                                             | ..DE                  | .....NIA                          | Jefferies Credit Partners LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JDLF II GP LP                                              | ..DE                  | .....NIA                          | JDLF II GP LLC                                    | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Direct Lending Fund II C LP                      | ..DE                  | .....NIA                          | JDLF II GP LP                                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies DLF 2 C Holdings LLC                             | ..DE                  | .....NIA                          | Jefferies Direct Lending Fund II C LP             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Direct Lending Fund II C SPE LLC                 | ..DE                  | .....NIA                          | Jefferies DLF 2 C Holdings LLC                    | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies DLF2 C Holdings-2 LLC                            | ..DE                  | .....NIA                          | Jefferies Direct Lending Fund II C LP             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Direct Lending Fund II C SPE-2 LLC               | ..DE                  | .....NIA                          |                                                   |                                                                                    |                                             |                                            |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        |                                                            | ..DE                  | .....NIA                          | Jefferies DLF2 C Holdings-2 LLC                   | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JDLF III GP LLC                                            | ..DE                  | .....NIA                          | Jefferies Credit Partners LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JDLF III GP LP                                             | ..DE                  | .....NIA                          | JDLF III GP LLC                                   | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Direct Lending Fund III C LP                     | ..DE                  | .....NIA                          | JDLF III GP LP                                    | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies DLF3 C Holdings LLC                              | ..DE                  | .....NIA                          | Jefferies Direct Lending Fund III C LP            | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Direct Lending Fund III C SPE LLC                | ..DE                  | .....NIA                          | Jefferies DLF3 C Holdings LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JCP Direct Lending CLO 2023-1 LLC                          | ..DE                  | .....NIA                          | Jefferies Credit Partners LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JCP Direct Lending CLO 2023 Ltd.                           | ..JEY                 | .....NIA                          | JCP Direct Lending CLO 2023 Ltd.                  | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JCP GP I LLC                                               | ..DE                  | .....NIA                          | Jefferies Credit Partners LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies M Super Private Credit Fund GP LLC               | ..DE                  | .....NIA                          |                                                   |                                                                                    |                                             |                                            |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Credit Partners Europe Limited                   | ..GBR                 | .....NIA                          | Jefferies Credit Partners LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Credit Partners (Luxembourg) GP S.à r.l          | ..LUX                 | .....NIA                          | Jefferies Credit Partners Europe Limited          | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF   | ..LUX                 | .....NIA                          | Jefferies Credit Partners (Luxembourg) GP S.à r.l | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JCP Congaree Credit Fund GP LLC                            | ..DE                  | .....NIA                          | Jefferies Credit Partners LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JCP Solaris Credit Fund GP LLC                             | ..DE                  | .....NIA                          | Jefferies Credit Partners LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Credit Partners Structured Solutions Fund GP LLC | ..DE                  | .....NIA                          | Jefferies Credit Partners LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JCP Acacia Fund GP LLC                                     | ..DE                  | .....NIA                          | Jefferies Credit Partners LLC                     | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JCP Funding 2024 LLC                                       | ..DE                  | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver Holdings II LLC                              | ..DE                  | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Co-Issuer Corporation                                 | ..DE                  | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Europe GP, S.a.r.l.                                   | ..LUX                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Finance Europe, S.L.P.                           | ..LUX                 | .....NIA                          | JFIN Europe GP, S.a.r.l.                          | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Finance Europe, SCSp                             | ..LUX                 | .....NIA                          | JFIN Europe GP, S.a.r.l.                          | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | Jefferies Finance Business Credit LLC                      | ..DE                  | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Business Credit Fund I LLC                            | ..DE                  | .....NIA                          | Jefferies Finance Business Credit LLC             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Funding 2021 LLC                                      | ..DE                  | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JSPCS MM LLC                                               | ..DE                  | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN LC Fund LLC                                           | ..DE                  | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2017 Ltd.                                | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2018 Ltd.                                | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2019 Ltd.                                | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2019-II Ltd.                             | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2020 Ltd.                                | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2021-II Ltd.                             | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2021-V Ltd.                              | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2022-II Ltd.                             | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2022-III Ltd.                            | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2022-IV Ltd.                             | ..CYM                 | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |           |              |     |                                                                        | JFIN Revolver CLO 2024-I Ltd.                              | ..DE                  | .....NIA                          | Jefferies Finance LLC                             | Ownership                                                                          | 100.000                                     | MMLIC                                      |                                      |    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                                   | 3                 | 4                | 5            | 6   | 7                                                                      | 8                                                      | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16 |
|------------|-------------------------------------|-------------------|------------------|--------------|-----|------------------------------------------------------------------------|--------------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name                          | NAIC Company Code | ID Number        | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates            | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Per-cent-age | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver CLO 2025-I Ltd. ....                     | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver CLO 2025-II Ltd. ....                    | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver CLO 2026-I Ltd. ....                     | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver CLO 2026-II Holdings LLC .....           | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver CLO 2026-II LLC .....                    | ..DE....              | NIA.....                          | JFIN Revolver CLO 2026-II Holdings LLC ...        | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver CLO 2022-IV LLC .....                    | ..CYM....             | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver Fund, L.P. ....                          | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 57.950 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver Funding 2021 Ltd. ....                   | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver Funding 2021-III Ltd. ....               | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver Funding 2021-IV Ltd. ....                | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver Funding 2022-I Ltd. ....                 | ..BMU....             | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver SPE1 2022 LLC .....                      | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver SPE3 2022 LLC .....                      | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver SPE4 2022 LLC .....                      | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JFIN Revolver SPE4 2022 Ltd. ....                      | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JCP Private Loan Management GP LLC .....               | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JCP Private Loan Management LP .....                   | ..DE....              | NIA.....                          | JCP Private Loan Management GP LLC .....          | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JF CEI Holdings 1 LLC .....                            | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | JF CEI Holdings 2 LLC .....                            | ..DE....              | NIA.....                          | JF CEI Holdings 1 LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | Apex Credit CLO 2024-I Ltd. ....                       | ..NY....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | Apex Credit Holdings LLC .....                         | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | Custom Ecology Holdco, LLC .....                       | ..DE....              | NIA.....                          | Jefferies Finance LLC .....                       | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | Massachusetts Mutual Life Insurance Company .....      |                       |                                   | Massachusetts Mutual Life Insurance Company ..... |                                                                                    |                                              |                                            |                                      |    |
| .0435      | Massachusetts Mut Life Ins Co ..... | 63312             | 13-1935920 ..... |              |     |                                                                        | Glidepath Holdings Inc. ....                           | ..DE....              | UIP.....                          | Company .....                                     | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0435      | Massachusetts Mut Life Ins Co ..... | 93661             | 31-1021738 ..... |              |     |                                                                        | MassMutual Ascend Life Insurance Company ....          | ..OH....              | UIP.....                          | Glidepath Holdings Inc. ....                      | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   | 31-1395344 ..... |              |     |                                                                        | Annuity Investors Life Insurance Company .....         | ..OH....              | IA.....                           | MassMutual Ascend Life Insurance Company .        | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   | 04-1590850 ..... |              |     |                                                                        | MM Ascend Life Investor Services, LLC .....            | ..OH....              | NIA.....                          | MassMutual Ascend Life Insurance Company .        | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | MM Ascend Mortgage Lending LLC .....                   | ..DE....              | NIA.....                          | MassMutual Ascend Life Insurance Company .        | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | MM Vine Street LLC .....                               | ..DE....              | NIA.....                          | MassMutual Ascend Life Insurance Company .        | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | Counterpointe Ascend Mortgage Lending LLC ..           | ..DE....              | NIA.....                          | MassMutual Ascend Life Insurance Company .        | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | MALIC 10 Centennial Drive Member LLC .....             | ..DE....              | NIA.....                          | MassMutual Ascend Life Insurance Company .        | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   | 26-3260520 ..... |              |     |                                                                        | Manhattan National Holding, LLC .....                  | ..OH....              | UDP.....                          | MassMutual Ascend Life Insurance Company .        | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0435      | Massachusetts Mut Life Ins Co ..... | 67083             | 45-0252531 ..... |              |     |                                                                        | Manhattan National Life Insurance Company ...          | ..OH....              | RE.....                           | Manhattan National Holding, LLC .....             | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | MassMutual Mortgage Lending LLC .....                  | ..DE....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   | 04-1590850 ..... |              |     |                                                                        | MM Copper Hill Road LLC .....                          | ..DE....              | NIA.....                          | Company .....                                     | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | MMV CTF I GP LLC .....                                 | ..DE....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | MassMutual Ventures Climate Technology Fund I LP ..... | ..DE....              | NIA.....                          | Company .....                                     | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | DPI-ACRES Capital LLC .....                            | ..DE....              | NIA.....                          | MMV CTF I GP LLC .....                            | Management.....                                                                    |                                              | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | DPI-ARES Mortgage Lending LLC .....                    | ..DE....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | MM Investment Holding .....                            | ..CYM....             | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | MMIH Bond Holdings LLC .....                           | ..DE....              | NIA.....                          | Company .....                                     | Ownership.....                                                                     | 99.610 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   | 26-0073611 ..... |              |     |                                                                        | MassMutual Asset Finance LLC .....                     | ..DE....              | NIA.....                          | MM Investment Holding .....                       | Ownership.....                                                                     | 99.610 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   | 26-0073611 ..... |              |     |                                                                        | MassMutual Asset Finance LLC .....                     | ..DE....              | NIA.....                          | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | 0.400 .....                                  | MMLIC .....                                |                                      |    |
| .0000      |                                     |                   |                  |              |     |                                                                        | MassMutual Asset Finance LLC .....                     | ..DE....              | NIA.....                          | MM Investment Holding .....                       | Ownership.....                                                                     | 99.600 .....                                 | MMLIC .....                                |                                      |    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                               | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                         | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|-------------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates     | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |            |              |     |                                                                        | MMAF Equipment Finance LLC 2019-B               | ..DE                  | ..NIA                             | MassMutual Asset Finance LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MMAF Equipment Finance LLC 2020-A               | ..DE                  | ..NIA                             | MassMutual Asset Finance LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MMAF Equipment Finance LLC 2023-A               | ..DE                  | ..NIA                             | MassMutual Asset Finance LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MMAF Equipment Finance LLC 2024-A               | ..DE                  | ..NIA                             | MassMutual Asset Finance LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Equipment Finance LLC 2025-A            | ..DE                  | ..NIA                             | MassMutual Asset Finance LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Equipment Finance LLC 2025-B            | ..DE                  | ..NIA                             | MassMutual Asset Finance LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Equipment Finance LLC 2026-A            | ..DE                  | ..NIA                             | MassMutual Asset Finance LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-2443240 |              |     |                                                                        | MML Management Corporation                      | ..MA                  | ..NIA                             | MM Investment Holding                          | Ownership                                                                          | 100.000                                    | MMLIC                                      | ..YES                                |    |
| .0000      |            |                   | 04-3548444 |              |     |                                                                        | MassMutual International Holding MSC, Inc.      | ..MA                  | ..NIA                             | MML Management Corporation                     | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-3341767 |              |     |                                                                        | MassMutual Holding MSC, Inc.                    | ..MA                  | ..NIA                             | MML Management Corporation                     | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MML CM LLC                                      | ..DE                  | ..NIA                             | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Flourish Holding Company LLC                    | ..DE                  | ..NIA                             | MML CM LLC                                     | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Flourish Insurance Agency LLC                   | ..DE                  | ..NIA                             | Flourish Holding Company LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | SoraFinance, Inc.                               | ..DE                  | ..NIA                             | Flourish Holding Company LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Flourish Financial LLC                          | ..DE                  | ..NIA                             | Flourish Holding Company LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Flourish Technologies LLC                       | ..DE                  | ..NIA                             | Flourish Holding Company LLC                   | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   | 04-3356880 |              |     |                                                                        | MML Distributors LLC                            | ..MA                  | ..NIA                             | Company                                        | Ownership                                                                          | 99.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-3356880 |              |     |                                                                        | MML Distributors LLC                            | ..MA                  | ..NIA                             | MassMutual Holding LLC                         | Ownership                                                                          | 1.000                                      | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MML Investment Advisers, LLC                    | ..DE                  | ..NIA                             | Company                                        | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   | 46-3238013 |              |     |                                                                        | MML Strategic Distributors, LLC                 | ..DE                  | ..NIA                             | Company                                        | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   | 06-1563535 | 2881445      |     |                                                                        | MassMutual Private Wealth & Trust, FSB          | ..CT                  | ..NIA                             | Company                                        | Ownership                                                                          | 100.000                                    | MMLIC                                      | ..YES                                |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MML Private Placement Investment Company I, LLC | ..DE                  | ..NIA                             | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MML Private Equity Fund Investor LLC            | ..DE                  | ..NIA                             | Company                                        | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MML Private Equity Fund Investor LLC            | ..DE                  | ..NIA                             | Baring Asset Management Limited                | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Private Equity Intercontinental LLC          | ..DE                  | ..NIA                             | Company                                        | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   | 45-2738137 |              |     |                                                                        | Pioneers Gate LLC                               | ..DE                  | ..NIA                             | Company                                        | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   | 04-2854319 | 2392316      |     |                                                                        | MassMutual Holding LLC                          | ..DE                  | ..NIA                             | Company                                        | Ownership                                                                          | 100.000                                    | MMLIC                                      | ..YES                                |    |
| .0000      |            |                   | 37-1732913 |              |     |                                                                        | Fern Street LLC                                 | ..DE                  | ..NIA                             | MassMutual Holding LLC                         | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Low Carbon Energy Holding                       | ..GBR                 | ..NIA                             | MassMutual Holding LLC                         | Ownership                                                                          | 32.200                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Steeper Street LLC                              | ..DE                  | ..NIA                             | MassMutual Holding LLC                         | Ownership                                                                          | 100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 82-2932156 |              |     |                                                                        | GASL Holdings LLC                               | ..DE                  | ..NIA                             | MassMutual Holding LLC                         | Ownership                                                                          | 73.370                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 82-2932156 |              |     |                                                                        | GASL Holdings LLC                               | ..DE                  | ..NIA                             | Barings LLC                                    | Board                                                                              |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 36-4868350 |              |     |                                                                        | Barings Asset-Based Income Fund (US) LP         | ..DE                  | ..NIA                             | MassMutual Holding LLC                         | Ownership/Influence                                                                | 11.423                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 36-4868350 |              |     |                                                                        | Barings Asset-Based Income Fund (US) LP         | ..DE                  | ..NIA                             | C.M. Life Insurance Company                    | Ownership/Influence                                                                | 1.120                                      | MMLIC                                      |                                      |    |
| .0000      |            |                   | 36-4868350 |              |     |                                                                        | Barings Asset-Based Income Fund (US) LP         | ..DE                  | ..NIA                             | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Perpetual European Direct Lending Fund  | ..LUX                 | ..NIA                             | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | 50.535                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Perpetual European Direct Lending Fund  | ..LUX                 | ..NIA                             | Company                                        |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings LLC                                     | ..LUX                 | ..NIA                             | Barings LLC                                    | Influence                                                                          |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company     |                       |                                   |                                                |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   | 88-0916548 |              |     |                                                                        | Barings Emerging Generation Fund II             | ..DE                  | ..NIA                             | Company                                        | Ownership/Influence                                                                | 29.632                                     | MMLIC                                      |                                      |    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1             | 2          | 3                       | 4            | 5               | 6   | 7                                                                                  | 8                                                        | 9                                 | 10                                                  | 11                                                    | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------|-------------------------|--------------|-----------------|-----|------------------------------------------------------------------------------------|----------------------------------------------------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates        | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person)     |                                                                                                               |                                                                           |                                                     |                                                            |         |
| .0000         |            |                         | 88-0916548   |                 |     |                                                                                    | Barings Emerging Generation Fund II                      | ..DE.....                         | NIA.....                                            | Barings LLC                                           | Influence.....                                                                                                |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 98-1206017   |                 |     |                                                                                    | Babson Capital Global Special Situation<br>Credit Fund 2 | ..DE.....                         | NIA.....                                            | MassMutual Holding LLC                                | Ownership/Influence .....                                                                                     | 23.875                                                                    | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 98-1206017   |                 |     |                                                                                    | Babson Capital Global Special Situation<br>Credit Fund 2 | ..DE.....                         | NIA.....                                            | C.M. Life Insurance Company                           | Ownership.....                                                                                                | 1.520                                                                     | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 98-1206017   |                 |     |                                                                                    | Babson Capital Global Special Situation<br>Credit Fund 2 | ..DE.....                         | NIA.....                                            | Barings LLC                                           | Management.....                                                                                               |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 82-3867745   |                 |     |                                                                                    | Barings Global Real Assets Fund LP                       | ..DE.....                         | NIA.....                                            | MassMutual Holding LLC                                | Ownership/Influence .....                                                                                     | 32.422                                                                    | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 82-3867745   |                 |     |                                                                                    | Barings Global Real Assets Fund LP                       | ..DE.....                         | NIA.....                                            | C.M. Life Insurance Company                           | Ownership.....                                                                                                | 6.240                                                                     | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 82-3867745   |                 |     |                                                                                    | Barings Global Real Assets Fund LP                       | ..DE.....                         | NIA.....                                            | Barings LLC                                           | Management.....                                                                                               |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Global Special Situations Credit Fund<br>3       | ..LUX.....                        | NIA.....                                            | MassMutual Holding LLC                                | Ownership/Influence .....                                                                                     | 15.978                                                                    | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Global Special Situations Credit Fund<br>3       | ..LUX.....                        | NIA.....                                            | Barings LLC                                           | Management.....                                                                                               |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 06-1597528   |                 |     |                                                                                    | MassMutual Assignment Company                            | ..NC.....                         | NIA.....                                            | MassMutual Holding LLC                                | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 04-1590850   |                 |     |                                                                                    | MassMutual Capital Partners LLC                          | ..DE.....                         | NIA.....                                            | MassMutual Holding LLC                                | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Intermodal Holding II LLC                                | ..DE.....                         | NIA.....                                            | MassMutual Holding LLC                                | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures Holding LLC                          | ..DE.....                         | NIA.....                                            | MassMutual Holding LLC                                | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Crane Venture Partners LLP                               | ..GBR.....                        | NIA.....                                            | MassMutual Ventures Holding LLC                       | Ownership.....                                                                                                | 16.660                                                                    | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures Management LLC                       | ..DE.....                         | NIA.....                                            | MassMutual Ventures Holding LLC                       | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures SEA Management Private<br>Limited    | ..SGP.....                        | NIA.....                                            | MassMutual Ventures Management LLC                    | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures SEA Management Private<br>Limited    | ..GBR.....                        | NIA.....                                            | MassMutual Ventures SEA Management Private<br>Limited | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures SEA Management Private<br>Limited    | ..IND.....                        | NIA.....                                            | MassMutual Ventures SEA Management Private<br>Limited | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures Southeast Asia I LLC                 | ..DE.....                         | NIA.....                                            | MassMutual Ventures Holding LLC                       | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures Southeast Asia II LLC                | ..DE.....                         | NIA.....                                            | MassMutual Ventures Holding LLC                       | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures UK LLC                               | ..DE.....                         | NIA.....                                            | MassMutual Ventures Holding LLC                       | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 47-1296410   |                 |     |                                                                                    | MassMutual Ventures US I LLC                             | ..DE.....                         | NIA.....                                            | MassMutual Ventures Holding LLC                       | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures US II LLC                            | ..DE.....                         | NIA.....                                            | MassMutual Ventures Holding LLC                       | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures US III LLC                           | ..DE.....                         | NIA.....                                            | MassMutual Ventures Holding LLC                       | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Crane APAC I LP                                          | ..GBR.....                        | NIA.....                                            | MassMutual Ventures Holding LLC                       | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MM Catalyst Fund LLC                                     | ..DE.....                         | NIA.....                                            | MassMutual Holding LLC                                | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MM Catalyst Fund II LLC                                  | ..DE.....                         | NIA.....                                            | MassMutual Holding LLC                                | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 04-1590850   |                 |     |                                                                                    | MM Rothesay Holdco US LLC                                | ..DE.....                         | NIA.....                                            | MassMutual Holding LLC                                | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Limited                                         | ..GBR.....                        | NIA.....                                            | MM Rothesay Holdco US LLC                             | Ownership.....                                                                                                | 47.600                                                                    | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Riverton Home Finance Limited                            | ..GBR.....                        | NIA.....                                            | Rothesay Limited                                      | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Life Plc                                        | ..GBR.....                        | NIA.....                                            | Rothesay Limited                                      | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay MA No.1 Limited                                 | ..GBR.....                        | NIA.....                                            | Rothesay Life PLC                                     | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay MA No.3 Limited                                 | ..GBR.....                        | NIA.....                                            | Rothesay Life PLC                                     | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay MA No.4 Limited                                 | ..GBR.....                        | NIA.....                                            | Rothesay Life PLC                                     | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | LT Mortgage Financing Limited                            | ..GBR.....                        | NIA.....                                            | Rothesay Life PLC                                     | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Property Partnership 1 LLP                      | ..GBR.....                        | NIA.....                                            | Rothesay Life PLC                                     | Ownership.....                                                                                                | 99.900                                                                    | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Property Partnership 1 LLP                      | ..GBR.....                        | NIA.....                                            | Rothesay MA No.4 Limited                              | Ownership.....                                                                                                | 0.100                                                                     | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Property Partnership 2 LLP                      | ..GBR.....                        | NIA.....                                            | Rothesay Life PLC                                     | Ownership.....                                                                                                | 99.900                                                                    | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Property Partnership 2 LLP                      | ..GBR.....                        | NIA.....                                            | Rothesay MA No.4 Limited                              | Ownership.....                                                                                                | 0.100                                                                     | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Property Company 1 Limited                      | ..GBR.....                        | NIA.....                                            | Rothesay Life PLC                                     | Ownership.....                                                                                                | 100.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Mortgages Partnership 1 LLP                     | ..GBR.....                        | NIA.....                                            | Rothesay Life PLC                                     | Ownership.....                                                                                                | 99.900                                                                    | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Mortgages Partnership 1 LLP                     | ..GBR.....                        | NIA.....                                            | Rothesay MA No.4 Limited                              | Ownership.....                                                                                                | 0.100                                                                     | MMLIC                                               |                                                            |         |

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SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                                              | 9                      | 10                                 | 11                                                    | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------------------------|------------------------|------------------------------------|-------------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                    | Domi-ciliary Loca-tion | Rela-tion-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)        | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |            |              |     |                                                                        | Rothesay Foundation                                            | .GBR                   | NIA                                | Rothesay Limited                                      | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Rothesay Pensions Management Limited                           | .GBR                   | NIA                                | Rothesay Limited                                      | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Rothesay Asset Management UK Limited                           | .GBR                   | NIA                                | Rothesay Limited                                      | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Rothesay Asset Management Australia Pty Ltd                    | .AUS                   | NIA                                | Rothesay Asset Management UK Limited                  | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Rothesay Asset Management North America LLC                    | .DE                    | NIA                                | Rothesay Asset Management UK Limited                  | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MML Investors Services, LLC                                    | .MA                    | NIA                                | MassMutual Holding LLC                                | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MML Insurance Agency, LLC                                      | .MA                    | NIA                                | MML Investors Services, LLC                           | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 47-1466022 |              |     |                                                                        | LifeScore Labs, LLC                                            | .MA                    | NIA                                | MassMutual Holding LLC                                | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 45-4000072 |              |     |                                                                        | MM Asset Management Holding LLC                                | .DE                    | NIA                                | MassMutual Holding LLC                                | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 51-0504477 |              |     |                                                                        | Barings LLC                                                    | .DE                    | NIA                                | MM Asset Management Holding LLC                       | Ownership                                                                          | 81.500                                       | MLLIC                                      |                                      |    |
| .0000      |            |                   | 51-0504477 |              |     |                                                                        | Barings LLC                                                    | .DE                    | NIA                                | C.M. Life Insurance Company                           | Ownership                                                                          | 0.500                                        | MLLIC                                      |                                      |    |
| .0000      |            |                   | 98-0524271 |              |     |                                                                        | Baring Asset Management (Asia) Holdings Limited                | .HKG                   | NIA                                | Barings LLC                                           | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 98-0457463 |              |     |                                                                        | Baring Asset Management (Asia) Limited                         | .HKG                   | NIA                                | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Baring Asset Management Korea Limited                          | .KOR                   | NIA                                | Baring Asset Management (Asia) Limited                | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Investment Management (Shanghai) Limited               | .HKG                   | NIA                                | Baring Asset Management (Asia) Limited                | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Overseas Investment Fund Management (Shanghai) Limited | .HKG                   | NIA                                | Barings Investment Management (Shanghai) Limited      | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 98-0457707 |              |     |                                                                        | Baring SICE (Taiwan) Limited                                   | .TWN                   | NIA                                | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Singapore Pte. Ltd.                                    | .SGP                   | NIA                                | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Real Estate Investment Japan Limited                   | .JPN                   | NIA                                | Barings Singapore Pte. Ltd.                           | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 98-0236449 |              |     |                                                                        | Barings Japan Limited                                          | .JPN                   | NIA                                | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Holding Company Pty Ltd                      | .AUS                   | NIA                                | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Pty Ltd                                      | .AUS                   | NIA                                | Barings Australia Holding Company Pty Ltd             | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Real Estate Holdings Pty Ltd                 | .AUS                   | NIA                                | Barings LLC                                           | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 14-0045656 |              |     |                                                                        | Barings Australia Real Estate Pty Ltd                          | .AUS                   | NIA                                | Barings Australia Real Estate Holdings Pty Ltd        | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 98-0457456 |              |     |                                                                        | Barings Australia Property Holdings Pty Ltd                    | .AUS                   | NIA                                | Barings Australia Real Estate Pty Ltd                 | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Asset Management Pty Ltd                     | .AUS                   | NIA                                | Barings Australia Property Holdings Pty Ltd           | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Property Pty Ltd                             | .AUS                   | NIA                                | Barings Australia Property Holdings Pty Ltd           | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Structured Finance Holdings Pty Ltd          | .AUS                   | NIA                                | Barings LLC                                           | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Structured Finance Pty Ltd                   | .AUS                   | NIA                                | Barings Australia Structured Finance Holdings Pty Ltd | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Gryphon Capital Partners Pty Ltd                               | .AUS                   | NIA                                | Barings Australia Structured Finance Pty Ltd          | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Gryphon Capital Management Pty Ltd                             | .AUS                   | NIA                                | Gryphon Capital Partners Pty Ltd                      | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Gryphon Capital Investments Pty Ltd                            | .AUS                   | NIA                                | Gryphon Capital Partners Pty Ltd                      | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Real Estate Holdings LLC                               | .DE                    | NIA                                | Barings LLC                                           | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Artemis Real Estate Partners, LLC                              | .DE                    | NIA                                | Barings Real Estate Holdings LLC                      | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Artemis Real Estate Advisors, LLC                              | .DE                    | NIA                                | Artemis Real Estate Partners, LLC                     | Ownership                                                                          | 100.000                                      | MLLIC                                      |                                      |    |

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                                    | 9                     | 10                                | 11                                               | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|------------------------------------------------------|-----------------------|-----------------------------------|--------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates          | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)   | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |            |              |     |                                                                        | Artemis Real Estate Partners Acquisitions I, LLC     | .DE                   | NIA                               | Artemis Real Estate Partners, LLC                | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Artemis Industrial Development Member, LLC           | .DE                   | NIA                               | Artemis Real Estate Partners Acquisitions I, LLC | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   | 80-0875475 |              |     |                                                                        | Barings Finance LLC                                  | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BCF Europe Funding Limited                           | .IRL                  | NIA                               | Barings Finance LLC                              | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BCF Senior Funding I LLC                             | .DE                   | NIA                               | Barings Finance LLC                              | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BCF Senior Funding I Designated Activity Company     | .IRL                  | NIA                               | Barings Finance LLC                              | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Real Estate Acquisitions LLC                 | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   | 04-3238351 |              |     |                                                                        | Barings Securities LLC                               | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   | 98-0437588 |              |     |                                                                        | Barings Guernsey Limited                             | .GGY                  | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Europe Limited                               | .GBR                  | NIA                               | Barings Guernsey Limited                         | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Asset Management Spain SL                    | .ESP                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Baring France SAS                                    | .FRA                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Baring International Fund Managers (Ireland) Limited | .IRL                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings GmbH                                         | .DEU                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Italy S.r.l.                                 | .ITA                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Sweden AB                                    | .SWE                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Netherlands B.V.                             | .NLD                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   | 98-0432153 |              |     |                                                                        | Barings (U.K.) Limited                               | .GBR                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Switzerland Sàrl                             | .CHE                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   | 98-0241935 |              |     |                                                                        | Baring Asset Management Limited                      | .GBR                  | NIA                               | Barings Europe Limited                           | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   | 98-0457328 |              |     |                                                                        | Baring International Investment Limited              | .GBR                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   | 98-0457586 |              |     |                                                                        | Baring Fund Managers Limited                         | .GBR                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BCGSS 2 GP LLP                                       | .GBR                  | NIA                               | Baring Fund Managers Limited                     | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   | 98-0457578 |              |     |                                                                        | Baring Investment Services Limited                   | .GBR                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Core Fund Feeder I GP S.à.r.l.               | .LUX                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Investment Fund (LUX) GP S.à. r.l.           | .LUX                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings BME GP S.à.r.l.                              | .GBR                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings GPC GP S.à. r.l.                             | .LUX                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings European Core Property Fund GP Sàrl          | .GBR                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Umbrella Fund (LUX) GP S.à.r.l.              | .LUX                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | GPLF4(S) GP S.à r. l                                 | .LUX                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | PREIF Holdings Limited Partnership                   | .GBR                  | NIA                               | Baring Asset Management Limited                  | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BMC Holdings DE LLC                                  | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   | 04-3238351 | 3456895      |     |                                                                        | Barings Real Estate Advisers Inc.                    | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company          |                       |                                   |                                                  | Ownership/Influence                                                                | 65.180                                      | MMIC                                       |                                      |    |
| .0000      |            |                   | 81-4065378 |              |     |                                                                        | Remington L & W Holdings LLC                         | .DE                   | NIA                               | Barings LLC                                      | Influence                                                                          |                                             | MMIC                                       |                                      |    |
| .0000      |            |                   | 81-4065378 |              |     |                                                                        | Remington L & W Holdings LLC                         | .DE                   | NIA                               | Barings LLC                                      |                                                                                    |                                             | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Aland Royalty GP, LLC                                | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Alaska Future Fund GP, LLC                           | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BAI Funds SLP, LLC                                   | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BAI GP, LLC                                          | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Baring Asset-Based Income Fund (US) GP, LLC          | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Infiniti Fund Management LLC                 | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Infrastructure CLO Equity Partnership GP LLC | .DE                   | NIA                               | Barings LLC                                      | Ownership                                                                          | 100.000                                     | MMIC                                       |                                      |    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                                                                | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16          |
|------------|------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|----------------------------------------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|-------------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                                      | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *           |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC ..... | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings NAPLF IV Rated Feeder, L.P. ....                                         | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 43.480 ...                                  | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings New Jersey Emerging Manager Program GP, LLC .....                        | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings New Jersey Emerging Manager Program II GP, LLC .....                     | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Blue Ridge Fund GP LLC .....                                             | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Blue Ridge Fund, L.P. ....                                               | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Specialty Asset Based Finance Fund GP LLC .....                          | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Hotel Opportunity Venture I GP, LLC .....                                | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 50.000 ...                                  | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Hotel Opportunity Venture II GP, LLC .....                               | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 25.000 ...                                  | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Baring Investment Series LLC .....                                               | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Emerging Generation Fund GP, LLC ....                                    | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Emerging Generation Fund GP II, LLC .....                                | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings ERS PE Emerging Manager III GP, LLC .....                                | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings FC III LLC .....                                                         | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Barings Global Investment Funds (U.S.) Management LLC .....                      | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings QLO Investment Partners GP, LLC .....                                    | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings QLO Investment Partners (Cayman) LP .....                                | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings QLO Investment Partners (Mini-Master) LP .....                           | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 99.910 ...                                  | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Core Property Fund GP LLC .....                                          | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Direct Lending GP Ltd. ....                                              | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Direct Investments LLC .....                                             | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Diversified Residential Fund GP LLC .....                                | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Global Energy Infrastructure Advisors, LLC .....                         | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Centre Street QLO Equity Partnership GP, LLC .....                       | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 88-3792609 .. | .....        | ..... | .....                                                                  | Barings Centre Street QLO Equity Partnership L.P. ....                           | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                          | 22.957 ...                                  | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 88-3792609 .. | .....        | ..... | .....                                                                  | Barings Centre Street QLO Equity Partnership L.P. ....                           | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Management.....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Global Real Assets Fund GP, LLC ....                                     | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings GPSF LLC .....                                                           | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings North American Private Loan Fund Management, LLC .....                   | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings North American Private Loan Fund II Management, LLC .....                | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings North American Private Loan Fund III Management, LLC .....               | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings North American Private Loan Fund IV (Cayman)-A, L.P. ....                | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings North American Private Loan Fund IV Management, LLC .....                | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... ..... |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                                                       | 9                     | 10                                | 11                                                                     | 12                                                                                 | 13                                         | 14                                         | 15                                   | 16    |
|------------|------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                             | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                         | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Portfolio Finance Investment Grade Fund GP LLC .....            | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Portfolio Finance IG Issuer I, LLC ..                           | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Real Asset Special Servicer LLC .....                           | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC ..... | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings – MM Revolver Fund GP LLC .....                                 | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Real Estate European Value Add Fund II Feeder LLC .....         | .. CYM.....           | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings SBIC II GP, LLC .....                                           | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings SEM GP LLC .....                                                | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | BMT RE Debt Fund GP LLC .....                                           | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | 84-5063008 .. | .....        | ..... | .....                                                                  | Barings Small Business Fund LLC .....                                   | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 30.310 ...                                 | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | 84-5063008 .. | .....        | ..... | .....                                                                  | Barings Small Business Fund LLC .....                                   | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Management.....                                                                    | .....                                      | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings TYIDF2 Rated Feeder GP LLC .....                                | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings TYIDF2 Rated Feeder, L.P. ....                                  | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Active Passive Equity Direct EAFE LLC .....                     | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | BCLF GP LLC .....                                                       | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | BDAE Private Fund GP .....                                              | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | BDAE Private Fund, LP .....                                             | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | 98-0536233 .. | .....        | ..... | .....                                                                  | Benton Street Advisors, Inc. ....                                       | .. CYM.....           | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | BHDVI Incentive LLC .....                                               | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | BIG Real Estate Incentive I LLC .....                                   | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | BIG Real Estate Incentive II LLC .....                                  | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | BRECS VII GP LLC .....                                                  | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | BREDIF GP LLC .....                                                     | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | CPF Springing Member, LLC .....                                         | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | CREA-MA Reorganization Trust .....                                      | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | CREF X GP LLC .....                                                     | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Lake Jackson LLC .....                                                  | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Martello Re GP LLC .....                                                | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Emerging Markets Blended Fund I GP, LLC .....                   | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Emerging Generation Fund III GP, LLC .....                      | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Emerging Generation Fund III, LP ....                           | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings EPLF4 Rated Feeder GP LLC .....                                 | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | 41-2280126 .. | .....        | ..... | .....                                                                  | Mezzco III LLC .....                                                    | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 99.300 ...                                 | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | 80-0920285 .. | .....        | ..... | .....                                                                  | Mezzco IV LLC .....                                                     | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 99.300 ...                                 | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Mezzco Australia II LLC .....                                           | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | NAPLF (Cayman)-A Senior Funding IV LLC .....                            | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | RECSA-NY GP LLC .....                                                   | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Terrapin Middle Market Infrastructure Fund, L.P. ....                   | .. DE.....            | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 ...                                | MM L C .....                               | .....                                | ..... |
| . 0000 ... | .....      | .....             | 98-1624360 .. | .....        | ..... | .....                                                                  | Barings CLO 2022-I .....                                                | .. CYM.....           | ..... NIA.....                    | Barings LLC .....<br>Massachusetts Mutual Life Insurance Company ..... | Influence.....                                                                     | .....                                      | MM L C .....                               | .....                                | ..... |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1             | 2          | 3                       | 4            | 5               | 6   | 7                                                                                  | 8                                                 | 9                                 | 10                                             | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------|-------------------------|--------------|-----------------|-----|------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates | Domi-<br>ciliary<br>Loca-<br>tion | Relation-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings QLO 2022-II                               | ..CYM                             | ..NIA                                          | Barings LLC                                       | Influence                                                                                                     |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Amherst Long Term Holdings, LLC                   | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..24.500                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Enroll Confidently, Inc.                          | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..22.400                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Imbiba Growth LLP                                 | ..GBR                             | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..20.000                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Yunfeng Financial Group Limited                   | ..HKG                             | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..23.650                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Yingda Taihe Life Insurance Co., Ltd.             | ..CHN                             | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..19.900                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 27-3576835   |                 |     |                                                                                    | MassMutual External Benefits Group LLC            | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Stillings Street LLC                              | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Eclipse Business Capital Holdings LLC             | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Board                                                                                                         | ..7.000                                                                   | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Port 51 Lending Holdings LLC                      | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..90.200                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Port 51 Lending LLC                               | ..DE                              | ..NIA                                          | Port 51 Lending Holdings LLC                      | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Port 51 Commercial LLC                            | ..DE                              | ..NIA                                          | Port 51 Lending Holdings LLC                      | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Counterpointe MM Mortgage Lending LLC             | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | LNL MM, LLC                                       | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..71.250                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | LNL MM D Core, LLC                                | ..DE                              | ..NIA                                          | LNL MM, LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | LNL MM D, LLC                                     | ..DE                              | ..NIA                                          | LNL MM, LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Corten Real Estate Credit Fund I LLC              | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..73.500                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Corten Real Estate Credit Fund I LLC              | ..DE                              | ..NIA                                          | MassMutual Ascend Life Insurance Company          | Ownership                                                                                                     | ..24.500                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | CapSec LLC                                        | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | LNL MM 2, LLC                                     | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..85.500                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 04-1590850   |                 |     |                                                                                    | 100 w. 3rd Street LLC                             | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 82-2432216   |                 |     |                                                                                    | 300 South Tryon Hotel LLC                         | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Almack Mezzanine Fund II Unleveraged LP           | ..GBR                             | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership/Influence                                                                                           | ..72.900                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 82-3468147   |                 |     |                                                                                    | Barings Affordable Housing Mortgage Fund I LLC    | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 82-3468147   |                 |     |                                                                                    | Barings Affordable Housing Mortgage Fund I LLC    | ..DE                              | ..NIA                                          | Barings LLC                                       | Management                                                                                                    |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Affordable Housing Mortgage Fund II LLC   | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 61-1902329   |                 |     |                                                                                    | Barings Affordable Housing Mortgage Fund II LLC   | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 61-1902329   |                 |     |                                                                                    | Barings Affordable Housing Mortgage Fund II LLC   | ..DE                              | ..NIA                                          | Barings LLC                                       | Management                                                                                                    |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 85-3036663   |                 |     |                                                                                    | Barings Affordable Housing Mortgage Fund III LLC  | ..DE                              | ..NIA                                          | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 85-3036663   |                 |     |                                                                                    | Barings Affordable Housing Mortgage Fund III LLC  | ..DE                              | ..NIA                                          | Barings LLC                                       | Management                                                                                                    |                                                                           | MMLIC                                               |                                                            |         |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                                   | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                         | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|-----------------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates         | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |            |              |     |                                                                        | Barings Capital Solutions Perpetual Fund (CA), L.P. | ..CYM                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..35.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Capital Solutions Perpetual Fund (CA), L.P. | ..CYM                 | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Construction Lending Fund LP                | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..53.720                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Construction Lending Fund LP                | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | 12-18 West 55th Street Predevelopment, LLC          | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..90.200                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | 21 West 86th LLC                                    | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..96.240                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Diversified Residential Fund LP             | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Emerging Generation Fund II LP              | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..39.380                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 84-3784245 |              |     |                                                                        | Barings Emerging Generation Fund, LP                | ..DE                  | .....NIA                          | Company                                        | Ownership                                                                          | ..33.160                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 84-3784245 |              |     |                                                                        | Barings Emerging Generation Fund, LP                | ..DE                  | .....NIA                          | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Emerging Markets Corporate Bond Fund        | ..IRL                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Influence                                                                          |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Emerging Markets Corporate Bond Fund        | ..IRL                 | .....NIA                          | Company                                        |                                                                                    |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 99-4893321 |              |     |                                                                        | Barings Small Business Fund II, L.P.                | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..42.977                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 99-4893321 |              |     |                                                                        | Barings Small Business Fund II, L.P.                | ..DE                  | .....NIA                          | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Euro CLO 2025-1 DAC                         | ..IRL                 | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Hotel Opportunity Venture I LP              | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..65.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Hotel Opportunity Venture I LP              | ..DE                  | .....NIA                          | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Hotel Opportunity Venture II LP             | ..DE                  | .....NIA                          | Barings LLC                                    | Ownership/Influence                                                                | ..50.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Miller Investment Trust                     | ..AUS                 | .....NIA                          | MassMutual Ascend Life Insurance Company       | Influence                                                                          |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Miller Investment Trust                     | ..AUS                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..70.210                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 85-3449260 |              |     |                                                                        | Barings Real Estate Debt Income Fund LP             | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..24.619                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 85-3449260 |              |     |                                                                        | Barings Real Estate Debt Income Fund LP             | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Influence                                                                          |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 85-3449260 |              |     |                                                                        | Barings Real Estate Debt Income Fund LP             | ..DE                  | .....NIA                          | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Real Estate European Value Add I SCSp       | ..LUX                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..43.900                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Real Estate European Value Add I SCSp       | ..LUX                 | .....NIA                          | Company                                        |                                                                                    |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Real Estate European Value Add I SCSp       | ..LUX                 | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..4.880                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Real Estate European Value Add I SCSp       | ..LUX                 | .....NIA                          | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Barings Real Estate European Value Add Fund 3 SCSp  | ..LUX                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..99.466                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Barings Real Estate European Value Add Fund 3 SCSp  | ..LUX                 | .....NIA                          | Company                                        |                                                                                    |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Barings Real Estate European Value Add Fund 3 SCSp  | ..LUX                 | .....NIA                          | C.M. Life Insurance Company                    | Influence                                                                          |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Barings Real Estate European Value Add Fund 3 SCSp  | ..LUX                 | .....NIA                          | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Small Business Fund, L.P.                   | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..33.600                                   | MMLIC                                      |                                      |    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                           | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                         | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|---------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Barings Storage Operations Trust            | ..AUS...              | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..87.760                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Barings Storage Operations Trust            | ..AUS...              | ..NIA...                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..7.740                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings U.S. Core Bond Fund                 | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings-MM Revolver Fund LP                 | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..86.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings-MM Revolver Fund LP                 | ..DE...               | ..NIA...                          | MassMutual Ascend Life Insurance Company       | Ownership/Influence                                                                | ..14.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Barings Australia Storage Trust             | ..AUS...              | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..87.760                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Barings Australia Storage Trust             | ..AUS...              | ..NIA...                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..7.740                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Beauty Brands Acquisition LLC               | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..32.630                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Beauty Brands Acquisition Intermediate LLC  | ..DE...               | ..NIA...                          | Beauty Brands Acquisition LLC                  | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Forma Brands, LLC                           | ..DE...               | ..NIA...                          | Beauty Brands Acquisition Intermediate LLC     | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 45-2632610 |              |     |                                                                        | Cornerstone Permanent Mortgage Fund LLC     | ..MA...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 45-2632610 |              |     |                                                                        | Cornerstone Permanent Mortgage Fund LLC     | ..MA...               | ..NIA...                          | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | CREA Ridge Apartments, LLC                  | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Euro Real Estate Holdings Herleshausen LLC  | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..47.500                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | London Office JV Holdings LLC               | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MALIC AsiaPac LP Investor LLC               | ..DE...               | ..NIA...                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MALIC BAM LLC                               | ..DE...               | ..NIA...                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MALIC Elco Yards D Member LLC               | ..DE...               | ..NIA...                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MALIC Maret LLC                             | ..DE...               | ..NIA...                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | End-to-End JPM Affordable Housing Fund LLC  | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM BAM LLC                                  | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Maret LLC                                | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM New Albany Industrial LLC                | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM One Harbor Shore Member                  | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MALIC Australia BSOT LLC                    | ..DE...               | ..NIA...                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Riverwalk MM Member, LLC                    | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 83-0560183 |              |     |                                                                        | Aland Royalty Holdings LP                   | ..DE...               | ..NIA...                          | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..26.856                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 83-0560183 |              |     |                                                                        | Aland Royalty Holdings LP                   | ..DE...               | ..NIA...                          | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 81-2244465 |              |     |                                                                        | Chassis Acquisition Holding LLC             | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..30.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | EIP Holdings I, LLC                         | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..29.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 46-0687392 |              |     |                                                                        | Validus Holding Company LLC                 | ..DE...               | ..NIA...                          | Barings LLC                                    | Ownership                                                                          | ..40.440                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | SBNP SIA III LLC                            | ..DE...               | ..NIA...                          | Barings LLC                                    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Speedway El Paso Member LLC              | ..DE...               | ..NIA...                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..82.600                                   | MMLIC                                      |                                      |    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                                                | 9                     | 10                                | 11                                                                                              | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16      |
|------------|------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|------------------------------------------------------------------|-----------------------|-----------------------------------|-------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|---------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                      | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                                                  | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *       |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MM Speedway El Paso Member LLC .....                             | .. DE.....            | ..... NIA.....                    | MassMutual Ascend Life Insurance Company .<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..12.400 .....                              | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Speedway El Paso Member II LLC .....                          | .. DE.....            | ..... NIA.....                    | Company .....                                                                                   | Ownership.....                                                                     | ..86.950 .....                              | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Speedway El Paso Member II LLC .....                          | .. DE.....            | ..... NIA.....                    | MassMutual Ascend Life Insurance Company .<br>Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..12.050 .....                              | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings European Real Estate Debt Income Fund .....              | .. LUX.....           | ..... NIA.....                    | Company .....                                                                                   | Ownership/Influence .....                                                          | ..40.533 .....                              | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings European Real Estate Debt Income Fund .....              | .. LUX.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 13-1935920 .. | .....        | ..... | .....                                                                  | Martello Member New Albany Industrial LLC ...                    | .. NC.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company .....                                               | Ownership.....                                                                     | ..44.820 .....                              | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings US High Yield Bond Fund .....                            | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Management.....                                                                    | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings US High Yield Fund .....                                 | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company .....                                               | Ownership.....                                                                     | ..20.256 .....                              | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings US High Yield Fund .....                                 | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                                                               | Ownership.....                                                                     | ..2.986 .....                               | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings US High Yield Fund .....                                 | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 39-3814745 .. | .....        | ..... | .....                                                                  | Barings US Core Bond Fund .....                                  | .. NC.....            | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 39-3814745 .. | .....        | ..... | .....                                                                  | Barings US Core Bond Fund .....                                  | .. NC.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company .....                                               | Ownership.....                                                                     | ..100.000 .....                             | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Barings Infrastructure Secondaries & Solutions Fund II LLC ..... | .. NC.....            | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 39-3891881 .. | .....        | ..... | .....                                                                  | Capital Solutions DE Rated Feeder .....                          | .. NC.....            | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Babson CLO Ltd. 2015-I .....                                     | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 98-1473665 .. | .....        | ..... | .....                                                                  | Barings CLO 2019-II .....                                        | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | 2 ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2019-III .....                                       | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2019-IV .....                                        | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2020-I .....                                         | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2020-III .....                                       | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2020-IV .....                                        | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2021-I .....                                         | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2021-III .....                                       | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2021-IV .....                                        | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2024-II .....                                        | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Babson Euro CLO 2015-I BV .....                                  | .. NLD.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 36-037260H .. | .....        | ..... | .....                                                                  | Barings Euro CLO 2019-I BV .....                                 | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Euro CLO 2019-II BV .....                                | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Euro CLO 2020-I DAC .....                                | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 37-15576VH .. | .....        | ..... | .....                                                                  | Barings Euro CLO 2021-I DAC .....                                | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 37-50378QH .. | .....        | ..... | .....                                                                  | Barings Euro CLO 2021-II DAC .....                               | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Euro CLO 2021-III DAC .....                              | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Euro CLO 2023-II DAC .....                               | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 42-78301GH .. | .....        | ..... | .....                                                                  | Barings Euro CLO 2024-II .....                                   | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO 2025 - IV .....                                      | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 98-1332384 .. | .....        | ..... | .....                                                                  | Barings Global Energy Infrastructure Fund I LP .....             | .. CYM.....           | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company .....                                               | Ownership/Influence .....                                                          | ..94.253 .....                              | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Joondalup Trust .....                                    | .. AUS.....           | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company .....                                               | Ownership/Influence .....                                                          | ..49.720 .....                              | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Joondalup Trust .....                                    | .. AUS.....           | ..... NIA.....                    | MassMutual Ascend Life Insurance Company .                                                      | Ownership/Influence .....                                                          | ..9.500 .....                               | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Joondalup Trust .....                                    | .. AUS.....           | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 93-4219244 .. | .....        | ..... | .....                                                                  | Barings Construction Lending Fund .....                          | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company .....                                               | Ownership/Influence .....                                                          | ..100.000 .....                             | MM L I C .....                             | .....                                | .....   |
| . 0000 ... | .....      | .....             | 93-4219244 .. | .....        | ..... | .....                                                                  | Barings Construction Lending Fund .....                          | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                                                               | Influence.....                                                                     | .....                                       | MM L I C .....                             | .....                                | .....   |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1             | 2          | 3                       | 4            | 5               | 6   | 7                                                                                  | 8                                                         | 9                                 | 10                                                  | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percent-<br>age | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------|-------------------------|--------------|-----------------|-----|------------------------------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------|-----------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates         | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Liquidity Investment Strategy .....               | ..DE.....                         | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                                                     | 9.821                                                                     | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Liquidity Investment Strategy .....               | ..DE.....                         | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 82-4059427   |                 |     |                                                                                    | Artemis Real Estate Income and Growth Fund II LP .....    | ..DE.....                         | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                                                     | 19.306                                                                    | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 82-4059427   |                 |     |                                                                                    | Artemis Real Estate Income and Growth Fund II LP .....    | ..DE.....                         | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 99-1828090   |                 |     |                                                                                    | Artemis EM Strategy Sponsor Investor, LLC ..              | ..DE.....                         | NIA.....                                            | Barings LLC .....                                 | Management.....                                                                                               |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 85-1465973   |                 |     |                                                                                    | Barings Global Special Situations Credit 4 Delaware ..... | ..DE.....                         | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                                                | 62.070                                                                    | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 85-1465973   |                 |     |                                                                                    | Barings Global Special Situations Credit 4 Delaware ..... | ..DE.....                         | NIA.....                                            | C.M. Life Insurance Company .....                 | Ownership.....                                                                                                | 3.270                                                                     | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 85-1465973   |                 |     |                                                                                    | Barings Global Special Situations Credit 4 Delaware ..... | ..DE.....                         | NIA.....                                            | Barings LLC .....                                 | Management.....                                                                                               |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 98-1570693   |                 |     |                                                                                    | Barings Global Special Situations Credit 4 LUX .....      | ..LUX.....                        | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                                                | 11.895                                                                    | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 98-1570693   |                 |     |                                                                                    | Barings Global Special Situations Credit 4 LUX .....      | ..LUX.....                        | NIA.....                                            | C.M. Life Insurance Company .....                 | Ownership.....                                                                                                | 0.630                                                                     | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 98-1570693   |                 |     |                                                                                    | Barings Global Special Situations Credit 4 LUX .....      | ..LUX.....                        | NIA.....                                            | Barings LLC .....                                 | Management.....                                                                                               |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Europe Select Fund .....                          | ..IRL.....                        | NIA.....                                            | Barings LLC .....                                 | Management.....                                                                                               |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 87-0977058   |                 |     |                                                                                    | Barings Hotel Opportunity Venture .....                   | ..CT.....                         | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                                                     | 49.479                                                                    | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 87-0977058   |                 |     |                                                                                    | Barings Hotel Opportunity Venture .....                   | ..CT.....                         | NIA.....                                            | Barings LLC .....                                 | Management.....                                                                                               |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 86-3661023   |                 |     |                                                                                    | Barings Innovations & Growth Real Estate Fund .....       | ..DE.....                         | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                                                | 34.090                                                                    | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 86-3661023   |                 |     |                                                                                    | Barings Innovations & Growth Real Estate Fund .....       | ..DE.....                         | NIA.....                                            | C.M. Life Insurance Company .....                 | Ownership.....                                                                                                | 0.430                                                                     | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Middle Market CLO 2017-I Ltd & LLC ..             | ..CYM.....                        | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 98-1612604   |                 |     |                                                                                    | Barings Middle Market CLO Ltd 2021-I .....                | ..CYM.....                        | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Middle Market CLO Ltd 2023-I .....                | ..BMU.....                        | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Middle Market CLO Ltd 2023-II .....               | ..BMU.....                        | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Euro Middle Market CLO 2024-1 DAC ..              | ..IRL.....                        | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Middle Market Loan Partners 1 .....               | ..CYM.....                        | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Middle Market Loan Partners 2 .....               | ..CYM.....                        | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Loan Partners 5 .....                             | ..CYM.....                        | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Loan Partners 4 .....                             | ..CYM.....                        | NIA.....                                            | Barings LLC .....                                 | Influence.....                                                                                                |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 98-1332384   |                 |     |                                                                                    | Barings RE Credit Strategies VII LP .....                 | ..DE.....                         | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                                                     | 30.381                                                                    | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 98-1332384   |                 |     |                                                                                    | Barings RE Credit Strategies VII LP .....                 | ..DE.....                         | NIA.....                                            | Baring Asset Management Limited .....             | Management.....                                                                                               |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 98-1567942   |                 |     |                                                                                    | Barings Target Yield Infrastructure Debt Fund ..          | ..LUX.....                        | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                                                | 18.484                                                                    | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 98-1567942   |                 |     |                                                                                    | Barings Target Yield Infrastructure Debt Fund ..          | ..LUX.....                        | NIA.....                                            | Baring Asset Management Limited .....             | Management.....                                                                                               |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 81-0841854   |                 |     |                                                                                    | Barings CLO Investment Partners LP .....                  | ..DE.....                         | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                                                     | 94.997                                                                    | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         | 81-0841854   |                 |     |                                                                                    | Barings CLO Investment Partners LP .....                  | ..DE.....                         | NIA.....                                            | Barings LLC .....                                 | Management.....                                                                                               |                                                                           | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Euro Value Add II (BREEVA II) .....               | ..LUX.....                        | NIA.....                                            | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                                                     | 25.520                                                                    | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Euro Value Add II (BREEVA II) .....               | ..LUX.....                        | NIA.....                                            | C.M. Life Insurance Company .....                 | Ownership.....                                                                                                | 2.220                                                                     | MLLIC .....                                         |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Euro Value Add II (BREEVA II) .....               | ..LUX.....                        | NIA.....                                            | Barings LLC .....                                 | Management.....                                                                                               |                                                                           | MLLIC .....                                         |                                                            |         |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                                   | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|-----------------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates         | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Per-centage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   | 87-1262754 |              |     |                                                                        | Barings Transportation Fund LP                      | ..DE                  | .....NIA                          | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..13.435                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 87-1262754 |              |     |                                                                        | Barings Transportation Fund LP                      | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..8.148                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Braemar Energy Ventures I, L.P.                     | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..98.520                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Braemar Energy Ventures I, L.P.                     | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..1.480                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Braemar Energy Ventures I, L.P.                     | ..DE                  | .....NIA                          | Barings LLC                                    | Management                                                                         |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings European Core Property Fund SCSp            | ..LUX                 | .....NIA                          | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..11.410                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings European Core Property Fund SCSp            | ..LUX                 | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..0.732                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings European Core Property Fund SCSp            | ..LUX                 | .....NIA                          | Barings Real Estate Advisers LLC               | Management                                                                         |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 46-5001122 |              |     |                                                                        | Barings European Private Loan Fund III A            | ..LUX                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..45.036                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 38-4059932 |              |     |                                                                        | Benchmark 2018-B2 Mortgage Trust                    | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Benchmark 2018-B4                                   | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 38-4096530 |              |     |                                                                        | Benchmark 2018-B8                                   | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 20-5578089 |              |     |                                                                        | Barings Core Property Fund LP                       | ..DE                  | .....NIA                          | MassMutual Holding LLC                         | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 20-5578089 |              |     |                                                                        | Barings Core Property Fund LP                       | ..DE                  | .....NIA                          | Barings Real Estate Advisers LLC               | Management                                                                         |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | DPI Acres Capital SPV LLC                           | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | DPI-ARES Mortgage Lending SPV, LLC                  | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | E2E Affordable Housing Debt Fund LLC                | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..100.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1607033 |              |     |                                                                        | GIA EU Holdings - Emerson JV Sarl                   | ..LUX                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..91.988                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1607033 |              |     |                                                                        | GIA EU Holdings - Emerson JV Sarl                   | ..LUX                 | .....NIA                          | Barings LLC                                    | Management                                                                         |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 38-4041011 |              |     |                                                                        | JPMCC Commercial Mortgage Securities Trust 2017-JP7 | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 38-4032059 |              |     |                                                                        | JPMDB Commercial Mortgage Securities Trust 2017-C5  | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Martello Re Feeder LP                               | ..DE                  | .....NIA                          | MassMutual Holding LLC                         | Ownership                                                                          | ..58.050                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Martello Re LP                                      | ..DE                  | .....NIA                          | Martello Re Feeder LP                          | Ownership                                                                          | ..25.800                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Martello Re Holding Limited LLC                     | ..DE                  | .....NIA                          | Martello Re LP                                 | Ownership                                                                          | ..100.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Martello Re Limited                                 | ..BMU                 | .....NIA                          | Martello Re Holding Limited LLC                | Ownership                                                                          | ..100.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Martello Re Services Company                        | ..DE                  | .....NIA                          | Martello Re Holding Limited LLC                | Ownership                                                                          | ..100.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Miami Douglas Three MM, LLC                         | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..50.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 87-4021641 |              |     |                                                                        | MM BIG Peninsula Co-Invest Member LLC               | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..26.510                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 87-4021641 |              |     |                                                                        | MM BIG Peninsula Co-Invest Member LLC               | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..0.820                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Mezzanine Investor III LLC                       | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..11.100                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Red Lake Ventures LLC                               | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..31.500                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Tamiami Citrus LLC                                  | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..15.900                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 13-1935920 |              |     |                                                                        | MALIC Member New Albany Industrial LLC              | ..NC                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..1.610                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 13-1935920 |              |     |                                                                        | MM AsiaPac LP Investor LLC                          | ..JPN                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Elco Yards A Member LLC                          | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                   | MMLIC                                      |                                      |    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                                            | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                         | 14                                         | 15                                   | 16    |
|------------|------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|--------------------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                  | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Elco Yards D Member LLC .....                             | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM New Albany Industrial Member LLC .....                    | .. NC.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 98.390 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MM CM Holding LLC .....                                      | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 81-3000420 .. | .....        | ..... | .....                                                                  | MM Debt Participations LLC .....                             | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Influence.....                                                                     | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 81-3000420 .. | .....        | ..... | .....                                                                  | MM Debt Participations LLC .....                             | .. DE.....            | NIA.....                          | Barings LLC .....                                 | Management.....                                                                    | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 92-3857084 .. | .....        | ..... | .....                                                                  | Barings Capital Solutions Perpetual Fund (DE) LP .....       | .. DE.....            | NIA.....                          | Barings LLC .....                                 | Influence.....                                                                     | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Capital Solutions Perpetual Fund (LUX) .....         | .. LUX.....           | NIA.....                          | Barings LLC .....                                 | Influence.....                                                                     | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Income Navigator Fund .....                          | .. IRL.....           | NIA.....                          | Barings LLC .....                                 | Influence.....                                                                     | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Emerging Market Debt Blended Total Return Fund ..... | .. IRL.....           | NIA.....                          | Barings LLC .....                                 | Influence.....                                                                     | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | 40 Exchange MM Member LLC .....                              | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 88.350 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | 40 Exchange MM Member LLC .....                              | .. DE.....            | NIA.....                          | MassMutual Ascend Life Insurance Company .....    | Ownership.....                                                                     | 6.650 .....                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Global Investment Grade Credit Fund .....            | .. IRL.....           | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 45.904 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Global Investment Grade Credit Fund .....            | .. IRL.....           | NIA.....                          | Barings LLC .....                                 | Management.....                                                                    | .....                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM MD2 Station Member LLC .....                              | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 47.000 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM MD2 Station Member LLC .....                              | .. DE.....            | NIA.....                          | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | 3.100 .....                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM National IOS Program Member LLC .....                     | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MM National Self-Storage Program Member II LLC .....         | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MMV Climate Technology Fund GP .....                         | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 99.000 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MMV Climate Technology Fund GP .....                         | .. DE.....            | NIA.....                          | MassMutual Ascend Life Insurance Company .....    | Ownership.....                                                                     | 1.000 .....                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MM REED District Landco Member LLC .....                     | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 76.800 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MM REED District Landco Member LLC .....                     | .. DE.....            | NIA.....                          | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | 3.200 .....                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Sedona Vortex Investor LLC .....                          | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 76.290 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Sedona Vortex Investor LLC .....                          | .. DE.....            | NIA.....                          | MassMutual Ascend Life Insurance Company .....    | Ownership.....                                                                     | 18.710 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM SL Willistown LLC .....                                   | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 89.670 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM SL Willistown LLC .....                                   | .. DE.....            | NIA.....                          | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | 10.330 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Subline Borrower LLC .....                                | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MM The Gilman Member LLC .....                               | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 45.000 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 39-2502808 .. | .....        | ..... | .....                                                                  | MM Tokyo BTR1 LLC .....                                      | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 70.000 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 39-2502808 .. | .....        | ..... | .....                                                                  | MM Tokyo BTR1 LLC .....                                      | .. DE.....            | NIA.....                          | MassMutual Ascend Life Insurance Company .....    | Ownership.....                                                                     | 30.000 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 39-2502808 .. | .....        | ..... | .....                                                                  | MM Tokyo BTR1 LLC Project Zeus .....                         | .. DE.....            | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | 70.000 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 39-2502808 .. | .....        | ..... | .....                                                                  | MM Tokyo BTR1 LLC Project Zeus .....                         | .. DE.....            | NIA.....                          | MassMutual Ascend Life Insurance Company .....    | Ownership.....                                                                     | 30.000 .....                               | MMLIC .....                                | .....                                | ..... |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                                                     | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16          |
|------------|------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|-------------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                           | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *           |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MMLIC Australia BAST LLC .....                                        | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MMLIC Australia BSOT LLC .....                                        | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | SBNP SIA IV LLC .....                                                 | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..99.000 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Washington Pine LLC .....                                             | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 33-5063019 .. | .....        | ..... | .....                                                                  | PDX SW Third Hotel Owner LLC .....                                    | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Trailside MM Member LLC .....                                         | .. DE.....            | ..... NIA.....                    | Company .....                                     | Ownership.....                                                                     | ..59.590 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Trailside MM Member LLC .....                                         | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | ..7.370 .....                               | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 83-1325764 .. | .....        | ..... | .....                                                                  | Washington Gateway Two LLC .....                                      | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..66.810 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 83-1325764 .. | .....        | ..... | .....                                                                  | Washington Gateway Two LLC .....                                      | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | ..28.190 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 32-0574045 .. | .....        | ..... | .....                                                                  | Washington Gateway Three LLC .....                                    | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..83.781 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MALIC Debt Participations LLC .....                                   | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MALIC Elco Yards A Member LLC .....                                   | .. DE.....            | ..... NIA.....                    | MassMutual Ascend Life Insurance Company .....    | Ownership.....                                                                     | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Invesco Ltd .....                                                     | ..BMJ.....            | ..... NIA.....                    | MM Asset Management Holding LLC .....             | Ownership.....                                                                     | ..18.200 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings US Loan Fund Series .....                                     | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | ..0.028 .....                               | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Global Private Loan Fund .....                                | ..LUX.....            | ..... NIA.....                    | Barings LLC .....                                 | Ownership.....                                                                     | ..13.475 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | KKR MM Project Vector LP .....                                        | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..90.000 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Barings Developed Europe Private Loan Fund 1 .....                    | ..LUX.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | SCSp .....                                                            | .. NC.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..68.671 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Developed Europe Real Estate Debt Fund .....                  | .. NC.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..31.330 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Developed Europe Real Estate Debt Fund .....                  | .. NC.....            | ..... NIA.....                    | MassMutual Ascend Life Insurance Company .....    | Ownership.....                                                                     | ..31.330 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Umbrella Fund plc – Barings Global Investment Grade .....     | .. IRL.....           | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..40.010 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO LTD 2018-III .....                                        | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Babson LP-II .....                                                    | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Loan Partners CLO-III .....                                   | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO Ltd 2025-III .....                                        | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO Ltd 2025-VI .....                                         | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO Ltd 2025-VII .....                                        | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO Ltd 2025-VII .....                                        | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings CLO Romeo Warehouse .....                                     | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Euro CLO 2014-II BV .....                                     | .. IRL.....           | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings China Aggregate Bond Private Securities Investment Fund ..... | .. CHN.....           | ..... NIA.....                    | Barings LLC .....                                 | Management.....                                                                    | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 47-3790192 .. | .....        | ..... | .....                                                                  | Barings Global High Yield Fund .....                                  | .. MA.....            | ..... NIA.....                    | Barings LLC .....                                 | Management.....                                                                    | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Wood Creek Venture Fund LLC .....                                     | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | ..40.000 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings California Mortgage Fund IV .....                             | .. CA.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                          | ..98.942 .....                              | MMLIC .....                                | .....                                | ..... ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings California Mortgage Fund IV .....                             | .. CA.....            | ..... NIA.....                    | Barings LLC .....                                 | Influence.....                                                                     | ..... .....                                 | MMLIC .....                                | .....                                | ..... ..... |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y  
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                            | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates  | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Per-cent-age | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |            |              |     |                                                                        | Barings Umbrella Fund LUX SCSp SICAV RAIF    | ..LUX                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..22.972                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Umbrella Fund LUX SCSp SICAV RAIF    | ..LUX                 | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..1.997                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 82-3307907 |              |     |                                                                        | Cornbrook PRS Holdings LLC                   | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..96.080                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 95-4207717 |              |     |                                                                        | Cornerstone California Mortgage Fund I LLC   | ..CA                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 95-4207717 |              |     |                                                                        | Cornerstone California Mortgage Fund II LLC  | ..CA                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 95-4207717 |              |     |                                                                        | Cornerstone California Mortgage Fund III LLC | ..CA                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 61-1750537 |              |     |                                                                        | Cornerstone Permanent Mortgage Fund II LLC   | ..MA                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 61-1750537 |              |     |                                                                        | Cornerstone Permanent Mortgage Fund II LLC   | ..MA                  | .....NIA                          | Barings LLC                                    | Management                                                                         |                                              | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Cornerstone Permanent Mortgage Fund III LLC  | ..MA                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..98.472                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 61-1793735 |              |     |                                                                        | Cornerstone Permanent Mortgage Fund IV LLC   | ..MA                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 82-2783393 |              |     |                                                                        | Danville Riverwalk Venture, LLC              | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..93.860                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Euro Real Estate Holdings LLC                | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..50.000                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 20-3347091 |              |     |                                                                        | Fan Pier Development LLC                     | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..59.150                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 20-3347091 |              |     |                                                                        | Fan Pier Development LLC                     | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..5.850                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | GIA EU Holdings LLC - Avalon Spain           | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | GIA EU Holdings LLC- GIA Italy SCSp          | ..MA                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | GIA EU Holdings LLC                          | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..95.000                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 81-5360103 |              |     |                                                                        | Landmark Manchester Holdings LLC             | ..DE                  | .....NIA                          | Company                                        | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 13-1935920 |              |     |                                                                        | MLLIC Debt Participations LLC                | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Brookhaven Member LLC                     | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..97.010                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Kannapolis Industrial Member LLC          | ..DE                  | .....NIA                          | Company                                        | Ownership                                                                          | ..87.080                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Kannapolis Industrial Member LLC          | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..12.920                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM DS Investor LLC                           | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM East South Crossing Member LLC            | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..95.000                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Fremont Member LLC                        | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Horizon Savannah Member LLC               | ..DE                  | .....NIA                          | Company                                        | Ownership                                                                          | ..84.270                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Horizon Savannah Member LLC               | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..3.510                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Horizon Savannah Member II LLC            | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..88.710                                     | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Horizon Savannah Member II LLC            | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..3.690                                      | MLLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Horizon Savannah Member II LLC            | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..7.600                                      | MLLIC                                      |                                      |    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                           | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                         | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|---------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Ironhead Commerce Center                 | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..75.210                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Ironhead Commerce Center                 | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..19.790                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   | 13-1935920 |              |     |                                                                        | BRAVA5 MM Investor LLC                      | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | BRAVA5 MALIC Investor LLC                   | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Ironhead Commerce Center Member LLC      | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM 425 Montgomery Member LLC                | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..78.355                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM 425 Montgomery Member LLC                | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..21.645                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM 550 Corporate Member LLC                 | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Ascend DS Investors LLC                  | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Century Square LLC                       | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Horizon Savannah Member III LLC          | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..88.710                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Horizon Savannah Member III LLC          | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..3.690                                    | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Horizon Savannah Member III LLC          | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..7.600                                    | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Liberty Centre LLC                       | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM National Self-Storage Program Member LLC | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..98.000                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Park City Investor LLC                   | ..NC                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..92.880                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM Park City Investor LLC                   | ..NC                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..7.120                                    | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM ReDiscover Member LLC                    | ..DE                  | .....NIA                          | MassMutual Ascend Life Insurance Company       | Ownership                                                                          | ..6.560                                    | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM ReDiscover Member LLC                    | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..88.450                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Liberty Centre Member LLC                | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..82.000                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Century Square Member LLC                | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..68.560                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Century Square Member LLC                | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..3.120                                    | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Stowe Investor LLC                       | ..NC                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Virginian Investor LLC                   | ..NC                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM 10 Centennial Drive Member LLC           | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MM 100 Congress Owner LLC                   | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM 340 Madison Member LLC                   | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..96.721                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM 340 Madison Member LLC                   | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..3.279                                    | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM 1370 AVE OF AM LLC                       | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..90.000                                   | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM 1370 AVE OF AM LLC                       | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..3.330                                    | MM LIC                                     |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM 1400 E 4th Street Member LLC             | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..86.100                                   | MM LIC                                     |                                      |    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6            | 7                                                                      | 8                                                        | 9                      | 10                                 | 11                                                | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16    |
|------------|------------|-------------------|---------------|--------------|--------------|------------------------------------------------------------------------|----------------------------------------------------------|------------------------|------------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK          | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates              | Domi-ciliary Loca-tion | Rela-tion-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....        | .....                                                                  | Miami Douglas Four MM LLC .....                          | .. DE.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....        | .....                                                                  | MM Five50West Member LLC .....                           | .. DE.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 52.990 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....        | .....                                                                  | MM Five50West Member LLC .....                           | .. DE.....             | ..... NIA.....                     | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | .. 6.720 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....        | .....                                                                  | MM Breton Village Member LLC .....                       | .. DE.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 81.130 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....        | .....                                                                  | MM Breton Village Member LLC .....                       | .. DE.....             | ..... NIA.....                     | MassMutual Ascend Life Insurance Company ..       | Ownership.....                                                                     | .. 18.870 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 80-0948028 .. | .....        | .....        | .....                                                                  | One Harbor Shore LLC .....                               | .. DE.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 86.440 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 80-0948028 .. | .....        | .....        | .....                                                                  | Salomon Brothers Commercial Mortgage Trust 2001-MM ..... | .. DE.....             | ..... NIA.....                     | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | .. 8.550 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | .....        | .....                                                                  | .....                                                    | .. DE.....             | ..... NIA.....                     | Barings Real Estate Advisers LLC .....            | Influence.....                                                                     | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....        | .....                                                                  | Trailside MM Member II LLC .....                         | .. DE.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 47.120 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3250684 .. | .....        | .....        | .....                                                                  | Unna, Dortmund Holding LLC .....                         | .. DE.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 50.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-5401109 .. | .....        | .....        | .....                                                                  | Washington Gateway Apartments Venture LLC ...            | .. DE.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 91.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-5401109 .. | .....        | .....        | .....                                                                  | Washington Gateway Apartments Venture LLC ...            | .. DE.....             | ..... NIA.....                     | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | .. 4.800 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 88-3861481 .. | .....        | .....        | .....                                                                  | West 37th Street Hotel LLC .....                         | .. DE.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 93.800 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 88-3861481 .. | .....        | .....        | .....                                                                  | West 37th Street Hotel LLC .....                         | .. DE.....             | ..... NIA.....                     | C.M. Life Insurance Company .....                 | Ownership.....                                                                     | .. 6.200 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 02-0769954 .. | .....        | 916053 ..... | QO .....                                                               | MassMutual Select Small Capital Value Equity Fund .....  | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence.....                                                                     | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 47-3529636 .. | .....        | .....        | .....                                                                  | MML Series II Dynamic Bond Fund .....                    | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence.....                                                                     | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-1618046 .. | .....        | 916053 ..... | QO .....                                                               | MassMutual ishares 60/40 Allocation Fund ....            | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 37.805 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3556992 .. | .....        | 916053 ..... | QO .....                                                               | MassMutual Blue Chip Growth Fund .....                   | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 61.909 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 01-0821120 .. | .....        | 916053 ..... | QO .....                                                               | MassMutual Diversified Value Fund .....                  | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 03-0532475 .. | .....        | 916053 ..... | QO .....                                                               | MassMutual Inflation-Protected and Income Fund .....     | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 38.091 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3512596 .. | .....        | 916053 ..... | QO .....                                                               | MassMutual Mid Cap Growth Fund .....                     | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3464165 .. | .....        | 916053 ..... | QO .....                                                               | MassMutual Premier Diversified Bond Fund ....            | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3557000 .. | .....        | 916053 ..... | QO .....                                                               | MassMutual Select Overseas Fund .....                    | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3520009 .. | .....        | 916053 ..... | QO .....                                                               | MassMutual High Yield Fund .....                         | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 18.616 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 41-5125534 .. | .....        | .....        | QO .....                                                               | MML Vip American Funds 80/20 Allocation Fund .....       | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 97.610 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3277549 .. | .....        | 916053 ..... | QO .....                                                               | MML Barings Core Bond Fund .....                         | .. MA.....             | ..... NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership.....                                                                     | .. 11.754 .....                              | MMLIC .....                                | .....                                | ..... |

| Asterisk | Explanation                                                                                                   |
|----------|---------------------------------------------------------------------------------------------------------------|
| 1 .....  | Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC ..... |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

| Asterisk | Explanation                                                         |
|----------|---------------------------------------------------------------------|
| 2 .....  | Debt investors own .5% and includes only Great Lakes III, L.P. .... |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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. .... | SEE EXPLANATION |

AUGUST FILING

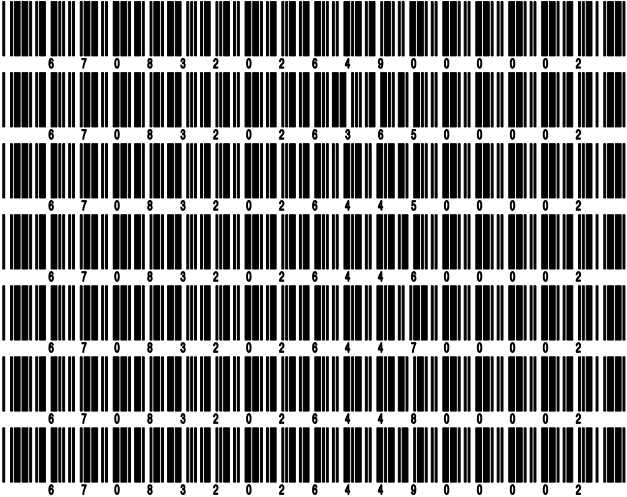
|                                                                                                                                                                                                                                                                                                                                                                                |     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| 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. .... | YES |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. The Company is utilizing an ongoing statement of exemption.

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]



**NONE**

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                           | 1            | 2                               |
|-----------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                           | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 102,471,245  | 106,081,279                     |
| 2. Cost of bonds and stocks acquired .....                                                                | 3,573,360    | 12,464,193                      |
| 3. Accrual of discount .....                                                                              | 242,049      | 545,319                         |
| 4. Unrealized valuation increase/(decrease) .....                                                         | 0            |                                 |
| 5. Total gain (loss) on disposals .....                                                                   | 27,454       | (19,908)                        |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 17,664,332   | 16,396,918                      |
| 7. Deduct amortization of premium .....                                                                   | 65,231       | 154,413                         |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | 0            | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 0            | 48,307                          |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 0            | 0                               |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 88,584,544   | 102,471,245                     |
| 12. Deduct total nonadmitted amounts .....                                                                | 0            | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 88,584,544   | 102,471,245                     |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

**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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|--------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| ISSUER CREDIT OBLIGATIONS (ICO)      |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                  | 50,291,446                                                              | 2,976,930                                      | 6,765,263                                      | 89,431                                                 | 50,291,446                                                      | 46,592,544                                                       | 0                                                               | 51,906,670                                                        |
| 2. NAIC 2 (a) .....                  | 47,448,411                                                              | 4,590,612                                      | 12,135,932                                     | 9,966                                                  | 47,448,411                                                      | 39,913,057                                                       | 0                                                               | 48,442,652                                                        |
| 3. NAIC 3 (a) .....                  | 0                                                                       |                                                | 0                                              |                                                        | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 4. NAIC 4 (a) .....                  | 0                                                                       |                                                | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 5. NAIC 5 (a) .....                  | 1,485,581                                                               |                                                |                                                | 853                                                    | 1,485,581                                                       | 1,486,434                                                        | 0                                                               | 1,484,741                                                         |
| 6. NAIC 6 (a) .....                  | 0                                                                       |                                                | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 7. Total ICO                         | 99,225,438                                                              | 7,567,542                                      | 18,901,195                                     | 100,250                                                | 99,225,438                                                      | 87,992,035                                                       | 0                                                               | 101,834,063                                                       |
| ASSET-BACKED SECURITIES (ABS)        |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                      | 615,665                                                                 |                                                | 20,960                                         | (2,197)                                                | 615,665                                                         | 592,508                                                          | 0                                                               | 637,181                                                           |
| 9. NAIC 2 .....                      | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 10. NAIC 3 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 11. NAIC 4 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 12. NAIC 5 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 13. NAIC 6 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 14. Total ABS                        | 615,665                                                                 | 0                                              | 20,960                                         | (2,197)                                                | 615,665                                                         | 592,508                                                          | 0                                                               | 637,181                                                           |
| PREFERRED STOCK                      |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 15. NAIC 1 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               |                                                                   |
| 16. NAIC 2 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               |                                                                   |
| 17. NAIC 3 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               |                                                                   |
| 18. NAIC 4 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               |                                                                   |
| 19. NAIC 5 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               |                                                                   |
| 20. NAIC 6 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               |                                                                   |
| 21. Total Preferred Stock .....      | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 22. Total ICO, ABS & Preferred Stock | 99,841,103                                                              | 7,567,542                                      | 18,922,155                                     | 98,053                                                 | 99,841,103                                                      | 88,584,543                                                       | 0                                                               | 102,471,244                                                       |

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

NAIC 1 \$ .....0 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives

**N O N E**

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|                                                                                           | 1            | 2                               |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                           | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 8,830,629    | 8,062,738                       |
| 2. Cost of cash equivalents acquired .....                                                | 30,993,466   | 23,744,109                      |
| 3. Accrual of discount .....                                                              | 4,549        | 23,782                          |
| 4. Unrealized valuation increase/(decrease) .....                                         |              | 0                               |
| 5. Total gain (loss) on disposals .....                                                   | 57           | 0                               |
| 6. Deduct consideration received on disposals .....                                       | 19,025,422   | 23,000,000                      |
| 7. Deduct amortization of premium .....                                                   |              | 0                               |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |              | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 |              | 0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 20,803,279   | 8,830,629                       |
| 11. Deduct total nonadmitted amounts .....                                                | 0            | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 20,803,279   | 8,830,629                       |

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

**N O N E**

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                       | 2                                                                                                           | 3                     | 4                          | 5                               | 6           | 7         | 8                                             | 9                                                                                                      |
|-------------------------|-------------------------------------------------------------------------------------------------------------|-----------------------|----------------------------|---------------------------------|-------------|-----------|-----------------------------------------------|--------------------------------------------------------------------------------------------------------|
| CUSIP<br>Identification | Description                                                                                                 | Date<br>Acquired      | Name of Vendor             | Number of<br>Shares of<br>Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 36274F-AA-7 .....       | Gabx Leasing LLC-SENIOR UNSECURED .....                                                                     | .....04/23/2026 ..... | BARCLAYS CAPITAL INC ..... |                                 | 596,430     | 600,000   | 3,238                                         | 2.A FE .....                                                                                           |
| 0089999999.             | Subtotal - issuer credit obligations - corporate bonds (unaffiliated)                                       |                       |                            |                                 | 596,430     | 600,000   | 3,238                                         | XXX                                                                                                    |
| 74340X-CU-3 .....       | Prologis LP-SENIOR UNSECURED .....                                                                          | .....04/20/2026 ..... | BOFAMLSEC .....            |                                 | 2,976,930   | 3,000,000 | 0                                             | 1.F FE .....                                                                                           |
| 0169999999.             | Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated) |                       |                            |                                 | 2,976,930   | 3,000,000 | 0                                             | XXX                                                                                                    |
| 0489999999.             | Total - issuer credit obligations (unaffiliated)                                                            |                       |                            |                                 | 3,573,360   | 3,600,000 | 3,238                                         | XXX                                                                                                    |
| 0499999999.             | Total - issuer credit obligations (affiliated)                                                              |                       |                            |                                 | 0           | 0         | 0                                             | XXX                                                                                                    |
| 0509999997.             | Total - issuer credit obligations - Part 3                                                                  |                       |                            |                                 | 3,573,360   | 3,600,000 | 3,238                                         | XXX                                                                                                    |
| 0509999998.             | Total - issuer credit obligations - Part 5                                                                  |                       |                            |                                 | XXX         | XXX       | XXX                                           | XXX                                                                                                    |
| 0509999999.             | Total - issuer credit obligations                                                                           |                       |                            |                                 | 3,573,360   | 3,600,000 | 3,238                                         | XXX                                                                                                    |
| 1889999999.             | Total - asset-backed securities (unaffiliated)                                                              |                       |                            |                                 | 0           | 0         | 0                                             | XXX                                                                                                    |
| 1899999999.             | Total - asset-backed securities (affiliated)                                                                |                       |                            |                                 | 0           | 0         | 0                                             | XXX                                                                                                    |
| 1909999997.             | Total - asset-backed securities - Part 3                                                                    |                       |                            |                                 | 0           | 0         | 0                                             | XXX                                                                                                    |
| 1909999998.             | Total - asset-backed securities - Part 5                                                                    |                       |                            |                                 | XXX         | XXX       | XXX                                           | XXX                                                                                                    |
| 1909999999.             | Total - asset-backed securities                                                                             |                       |                            |                                 | 0           | 0         | 0                                             | XXX                                                                                                    |
| 2009999999.             | Total - issuer credit obligations and asset-backed securities                                               |                       |                            |                                 | 3,573,360   | 3,600,000 | 3,238                                         | XXX                                                                                                    |
| 4509999997.             | Total - preferred stocks - Part 3                                                                           |                       |                            |                                 | 0           | XXX       | 0                                             | XXX                                                                                                    |
| 4509999998.             | Total - preferred stocks - Part 5                                                                           |                       |                            |                                 | XXX         | XXX       | XXX                                           | XXX                                                                                                    |
| 4509999999.             | Total - preferred stocks                                                                                    |                       |                            |                                 | 0           | XXX       | 0                                             | XXX                                                                                                    |
| 5989999997.             | Total - common stocks - Part 3                                                                              |                       |                            |                                 | 0           | XXX       | 0                                             | XXX                                                                                                    |
| 5989999998.             | Total - common stocks - Part 5                                                                              |                       |                            |                                 | XXX         | XXX       | XXX                                           | XXX                                                                                                    |
| 5989999999.             | Total - common stocks                                                                                       |                       |                            |                                 | 0           | XXX       | 0                                             | XXX                                                                                                    |
| 5999999999.             | Total - preferred and common stocks                                                                         |                       |                            |                                 | 0           | XXX       | 0                                             | XXX                                                                                                    |
| 6009999999.             | Totals                                                                                                      |                       |                            |                                 | 3,573,360   | XXX       | 3,238                                         | XXX                                                                                                    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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 |
| ..92812U-03-5                                                                                                                                                                                          | Virginia Housing Develop-REVENUE BONDS .....    | 06/25/2026    | CALL 100 .....             |                           | 5,109         | 5,108      | 5,108       | 5,100                                    | 0                                         | 0                                        | 0                                                         | 0                                                            | 0                                                              | 5,101                                          | 0                                        | 9                                | 9                             | 103                                                 | 12/25/2043                       | 1.A FE                                                                    |
| 0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)                                                                                       |                                                 |               |                            |                           | 5,109         | 5,108      | 5,108       | 5,100                                    | 0                                         | 0                                        | 0                                                         | 0                                                            | 0                                                              | 5,101                                          | 0                                        | 9                                | 9                             | 103                                                 | XXX                              | XXX                                                                       |
| ..02079K-AK-3                                                                                                                                                                                          | Alphabet Inc-SENIOR UNSECURED .....             | 04/07/2026    | JP MORGAN SECURITIES ..... |                           | 496,380       | 500,000    | 496,900     | 497,181                                  | 0                                         | 161                                      | 0                                                         | 161                                                          | 0                                                              | 497,342                                        | 0                                        | (962)                            | (962)                         | 7,944                                               | 05/15/2030                       | 1.C FE                                                                    |
| ..06368B-GS-1                                                                                                                                                                                          | Bank of Montreal-SUBORDINATED .....             | 04/07/2026    | JANE .....                 |                           | 491,950       | 500,000    | 513,370     | 504,804                                  | 0                                         | (657)                                    | 0                                                         | (657)                                                        | 0                                                              | 504,148                                        | 0                                        | (12,198)                         | (12,198)                      | 5,969                                               | 12/15/2032                       | 2.A FE                                                                    |
| ..101137-BA-4                                                                                                                                                                                          | Boston Scientific Corp-SENIOR UNSECURED .....   | 04/07/2026    | JP MORGAN SECURITIES ..... |                           | 419,166       | 450,000    | 414,207     | 417,271                                  | 0                                         | 1,813                                    | 0                                                         | 1,813                                                        | 0                                                              | 419,084                                        | 0                                        | 81                               | 81                            | 4,207                                               | 06/01/2030                       | 1.G FE                                                                    |
| ..15189Y-AG-1                                                                                                                                                                                          | CenterPoint Energy Resou-SENIOR UNSECURE .....  | 04/07/2026    | GOLDMAN .....              |                           | 1,017,130     | 1,000,000  | 1,038,970   | 1,018,135                                | 0                                         | (2,241)                                  | 0                                                         | (2,241)                                                      | 0                                                              | 1,015,893                                      | 0                                        | 1,237                            | 1,237                         | 31,646                                              | 03/01/2028                       | 1.G FE                                                                    |
| ..17275R-BS-0                                                                                                                                                                                          | Cisco Systems Inc-SENIOR UNSECURED .....        | 04/07/2026    | GOLDMAN .....              |                           | 512,005       | 500,000    | 511,025     | 510,187                                  | 0                                         | (490)                                    | 0                                                         | (490)                                                        | 0                                                              | 509,697                                        | 0                                        | 2,308                            | 2,308                         | 15,263                                              | 02/26/2031                       | 1.D FE                                                                    |
| ..335720-AB-4                                                                                                                                                                                          | First National of Nebras-SUBORDINATED .....     | 04/01/2026    | CALL 100 .....             |                           | 2,000,000     | 2,000,000  | 2,000,000   | 2,000,000                                | 0                                         | 0                                        | 0                                                         | 0                                                            | 0                                                              | 2,000,000                                      | 0                                        | 0                                | 0                             | 57,496                                              | 04/01/2028                       | 2.B FE                                                                    |
| ..49177J-AF-9                                                                                                                                                                                          | Kenvue Inc-SENIOR UNSECURED .....               | 04/07/2026    | BARCLAYS CAPITAL INC ..... |                           | 913,374       | 900,000    | 934,708     | 917,853                                  | 0                                         | (2,127)                                  | 0                                                         | (2,127)                                                      | 0                                                              | 915,726                                        | 0                                        | (2,352)                          | (2,352)                       | 24,745                                              | 03/22/2028                       | 1.F FE                                                                    |
| ..512807-AV-0                                                                                                                                                                                          | Lam Research Corp-SENIOR UNSECURED .....        | 04/07/2026    | GOLDMAN .....              |                           | 416,079       | 460,000    | 408,273     | 412,663                                  | 0                                         | 2,598                                    | 0                                                         | 2,598                                                        | 0                                                              | 415,260                                        | 0                                        | 819                              | 819                           | 2,743                                               | 06/15/2030                       | 1.G FE                                                                    |
| ..548661-AK-3                                                                                                                                                                                          | Lowe's Cos Inc-SENIOR UNSECURED .....           | 04/07/2026    | JANE .....                 |                           | 176,479       | 167,000    | 166,213     | 166,828                                  | 0                                         | 23                                       | 0                                                         | 23                                                           | 0                                                              | 166,851                                        | 0                                        | 9,628                            | 9,628                         | 6,121                                               | 03/15/2029                       | 2.A FE                                                                    |
| ..60687Y-AR-0                                                                                                                                                                                          | Mizuho Financial Group I-SENIOR UNSECURE .....  | 04/27/2026    | JP MORGAN SECURITIES ..... |                           | 995,740       | 1,000,000  | 1,000,000   | 1,000,000                                | 0                                         | 0                                        | 0                                                         | 0                                                            | 0                                                              | 1,000,000                                      | 0                                        | (4,260)                          | (4,260)                       | 26,005                                              | 03/05/2028                       | 1.G FE                                                                    |
| ..641062-BM-5                                                                                                                                                                                          | Nestle Holdings Inc-SENIOR UNSECURED .....      | 04/07/2026    | JANE .....                 |                           | 517,835       | 500,000    | 512,595     | 511,541                                  | 0                                         | (608)                                    | 0                                                         | (608)                                                        | 0                                                              | 510,932                                        | 0                                        | 6,903                            | 6,903                         | 14,306                                              | 09/12/2030                       | 1.D FE                                                                    |
| ..70450Y-AH-6                                                                                                                                                                                          | PayPal Holdings Inc-SENIOR UNSECURED .....      | 04/07/2026    | RBC CAPITAL MARKETS .....  |                           | 458,135       | 500,000    | 452,600     | 456,657                                  | 0                                         | 2,403                                    | 0                                                         | 2,403                                                        | 0                                                              | 459,060                                        | 0                                        | (925)                            | (925)                         | 4,057                                               | 06/01/2030                       | 1.G FE                                                                    |
| ..760759-BB-5                                                                                                                                                                                          | Republic Services Inc-SENIOR UNSECURED .....    | 04/07/2026    | JANE .....                 |                           | 1,014,310     | 1,000,000  | 1,029,700   | 1,017,060                                | 0                                         | (1,311)                                  | 0                                                         | (1,311)                                                      | 0                                                              | 1,015,749                                      | 0                                        | (1,439)                          | (1,439)                       | 25,323                                              | 04/01/2029                       | 1.G FE                                                                    |
| ..853254-BK-5                                                                                                                                                                                          | Standard Chartered PLC-SUBORDINATED .....       | 04/27/2026    | MORGAN .....               |                           | 1,995,740     | 2,000,000  | 2,000,000   | 2,000,000                                | 0                                         | 0                                        | 0                                                         | 0                                                            | 0                                                              | 2,000,000                                      | 0                                        | (4,260)                          | (4,260)                       | 60,284                                              | 03/15/2033                       | 2.B FE                                                                    |
| ..855244-AT-6                                                                                                                                                                                          | Starbucks Corp-SENIOR UNSECURED .....           | 04/07/2026    | GOLDMAN .....              |                           | 974,160       | 1,000,000  | 965,310     | 978,862                                  | 0                                         | 1,459                                    | 0                                                         | 1,459                                                        | 0                                                              | 980,321                                        | 0                                        | (6,161)                          | (6,161)                       | 22,976                                              | 08/15/2029                       | 2.A FE                                                                    |
| ..874054-AK-5                                                                                                                                                                                          | Take-Two Interactive Sof-SENIOR UNSECURE .....  | 04/07/2026    | U. S. BANCORP .....        |                           | 1,007,360     | 1,000,000  | 1,013,240   | 1,006,263                                | 0                                         | (696)                                    | 0                                                         | (696)                                                        | 0                                                              | 1,005,567                                      | 0                                        | 1,793                            | 1,793                         | 26,125                                              | 03/28/2028                       | 2.B FE                                                                    |
| ..98138H-AH-4                                                                                                                                                                                          | Workday Inc-SENIOR UNSECURED .....              | 04/07/2026    | JANE .....                 |                           | 487,105       | 500,000    | 456,320     | 473,045                                  | 0                                         | 2,082                                    | 0                                                         | 2,082                                                        | 0                                                              | 475,127                                        | 0                                        | 11,978                           | 11,978                        | 9,610                                               | 04/01/2029                       | 2.A FE                                                                    |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)                                                                                                                      |                                                 |               |                            |                           | 13,892,948    | 13,977,000 | 13,913,431  | 13,888,350                               | 0                                         | 2,409                                    | 0                                                         | 2,409                                                        | 0                                                              | 13,890,757                                     | 0                                        | 2,190                            | 2,190                         | 344,820                                             | XXX                              | XXX                                                                       |
| ..22822V-BB-6                                                                                                                                                                                          | Crown Castle Inc-SENIOR UNSECURED .....         | 04/07/2026    | JANE .....                 |                           | 1,004,350     | 1,000,000  | 1,007,150   | 1,003,682                                | 0                                         | (350)                                    | 0                                                         | (350)                                                        | 0                                                              | 1,003,332                                      | 0                                        | 1,018                            | 1,018                         | 28,933                                              | 09/01/2028                       | 2.B FE                                                                    |
| 0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)                                                                                |                                                 |               |                            |                           | 1,004,350     | 1,000,000  | 1,007,150   | 1,003,682                                | 0                                         | (350)                                    | 0                                                         | (350)                                                        | 0                                                              | 1,003,332                                      | 0                                        | 1,018                            | 1,018                         | 28,933                                              | XXX                              | XXX                                                                       |
| 0489999999. Total - issuer credit obligations (unaffiliated)                                                                                                                                           |                                                 |               |                            |                           | 14,902,407    | 14,982,108 | 14,925,689  | 14,897,132                               | 0                                         | 2,059                                    | 0                                                         | 2,059                                                        | 0                                                              | 14,899,190                                     | 0                                        | 3,217                            | 3,217                         | 373,856                                             | XXX                              | XXX                                                                       |
| 0499999999. Total - issuer credit obligations (affiliated)                                                                                                                                             |                                                 |               |                            |                           | 0             | 0          | 0           | 0                                        | 0                                         | 0                                        | 0                                                         | 0                                                            | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 0                                                   | XXX                              | XXX                                                                       |
| 0509999997. Total - issuer credit obligations - Part 4                                                                                                                                                 |                                                 |               |                            |                           | 14,902,407    | 14,982,108 | 14,925,689  | 14,897,132                               | 0                                         | 2,059                                    | 0                                                         | 2,059                                                        | 0                                                              | 14,899,190                                     | 0                                        | 3,217                            | 3,217                         | 373,856                                             | 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                                                                                                                                                          |                                                 |               |                            |                           | 14,902,407    | 14,982,108 | 14,925,689  | 14,897,132                               | 0                                         | 2,059                                    | 0                                                         | 2,059                                                        | 0                                                              | 14,899,190                                     | 0                                        | 3,217                            | 3,217                         | 373,856                                             | XXX                              | XXX                                                                       |
| ..36207H-VH-7                                                                                                                                                                                          | Ginnie Mae I Pool-POOL #432716 .....            | 06/01/2026    | VARIOUS .....              |                           | 126           | 126        | 126         | 125                                      | 0                                         | 0                                        | 0                                                         | 0                                                            | 0                                                              | 126                                            | 0                                        | 0                                | 0                             | 4                                                   | 06/01/2026                       | 1.A                                                                       |
| ..36208C-Y9-2                                                                                                                                                                                          | Ginnie Mae I Pool-POOL #447236 .....            | 06/01/2026    | PAYDOWN .....              |                           | 43            | 43         | 43          | 43                                       | 0                                         | 0                                        | 0                                                         | 0                                                            | 0                                                              | 43                                             | 0                                        | 0                                | 0                             | 1                                                   | 06/01/2027                       | 1.A                                                                       |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)                   |                                                 |               |                            |                           | 169           | 169        | 169         | 168                                      | 0                                         | 0                                        | 0                                                         | 0                                                            | 0                                                              | 169                                            | 0                                        | 0                                | 0                             | 5                                                   | XXX                              | XXX                                                                       |
| ..31287P-D8-3                                                                                                                                                                                          | Freddie Mac Gold Pool-FG C63727 .....           | 06/01/2026    | PAYDOWN .....              |                           | 104           | 104        | 103         | 101                                      | 0                                         | 4                                        | 0                                                         | 4                                                            | 0                                                              | 104                                            | 0                                        | 0                                | 0                             | 3                                                   | 02/01/2032                       | 1.A                                                                       |
| ..31287S-6R-3                                                                                                                                                                                          | Freddie Mac Gold Pool-FG C67180 .....           | 06/01/2026    | PAYDOWN .....              |                           | 110           | 110        | 111         | 108                                      | 0                                         | 2                                        | 0                                                         | 2                                                            | 0                                                              | 110                                            | 0                                        | 0                                | 0                             | 3                                                   | 05/01/2032                       | 1.A                                                                       |
| ..31287S-FS-1                                                                                                                                                                                          | Freddie Mac Gold Pool-FG C66477 .....           | 06/01/2026    | PAYDOWN .....              |                           | 148           | 148        | 150         | 145                                      | 0                                         | 4                                        | 0                                                         | 4                                                            | 0                                                              | 148                                            | 0                                        | 0                                | 0                             | 4                                                   | 04/01/2032                       | 1.A                                                                       |
| ..31287T-GK-5                                                                                                                                                                                          | Freddie Mac Gold Pool-FG C67402 .....           | 06/01/2026    | PAYDOWN .....              |                           | 42            | 42         | 43          | 41                                       | 0                                         | 1                                        | 0                                                         | 1                                                            | 0                                                              | 42                                             | 0                                        | 0                                | 0                             | 1                                                   | 05/01/2032                       | 1.A                                                                       |
| ..31287U-EQ-1                                                                                                                                                                                          | Freddie Mac Gold Pool-FG C68243 .....           | 06/01/2026    | PAYDOWN .....              |                           | 59            | 59         | 59          | 38                                       | 0                                         | 20                                       | 0                                                         | 20                                                           | 0                                                              | 59                                             | 0                                        | 0                                | 0                             | 2                                                   | 06/01/2032                       | 1.A                                                                       |
| ..31288H-7A-2                                                                                                                                                                                          | Freddie Mac Gold Pool-FG C78989 .....           | 06/01/2026    | PAYDOWN .....              |                           | 496           | 496        | 509         | 440                                      | 0                                         | 57                                       | 0                                                         | 57                                                           | 0                                                              | 496                                            | 0                                        | 0                                | 0                             | 11                                                  | 05/01/2033                       | 1.A                                                                       |
| ..31292G-5V-4                                                                                                                                                                                          | Freddie Mac Gold Pool-FG C00860 .....           | 06/01/2026    | PAYDOWN .....              |                           | 168           | 168        | 169         | 156                                      | 0                                         | 12                                       | 0                                                         | 12                                                           | 0                                                              | 168                                            | 0                                        | 0                                | 0                             | 5                                                   | 09/01/2029                       | 1.A                                                                       |
| ..31292H-NH-3                                                                                                                                                                                          | Freddie Mac Gold Pool-FG C01292 .....           | 06/01/2026    | PAYDOWN .....              |                           | 611           | 611        | 613         | 518                                      | 0                                         | 93                                       | 0                                                         | 93                                                           | 0                                                              | 611                                            | 0                                        | 0                                | 0                             | 16                                                  | 02/01/2032                       | 1.A                                                                       |
| ..31292H-QN-7                                                                                                                                                                                          | Freddie Mac Gold Pool-FG C01361 .....           | 06/01/2026    | PAYDOWN .....              |                           | 138           | 138        | 140         | 133                                      | 0                                         | 6                                        | 0                                                         | 6                                                            | 0                                                              | 138                                            | 0                                        | 0                                | 0                             | 4                                                   | 05/01/2032                       | 1.A                                                                       |
| ..313398-FC-8                                                                                                                                                                                          | Freddie Mac REMICS-FHR 2333 UZ .....            | 06/01/2026    | PAYDOWN .....              |                           | 456           | 456        | 439         | 498                                      | 0                                         | (42)                                     | 0                                                         | (42)                                                         | 0                                                              | 456                                            | 0                                        | 0                                | 0                             | 12                                                  | 07/01/2031                       | 1.A                                                                       |
| ..31337T-RX-1                                                                                                                                                                                          | Freddie Mac REMICS-FHR 2329 ZA .....            | 06/01/2026    | PAYDOWN .....              |                           | 2,512         | 2,512      | 2,387       | 2,646                                    | 0                                         | (134)                                    | 0                                                         | (134)                                                        | 0                                                              | 2,512                                          | 0                                        | 0                                | 0                             | 68                                                  | 06/01/2031                       | 1.A                                                                       |
| ..31337V-EW-2                                                                                                                                                                                          | Freddie Mac REMICS-FHR 2355 OE .....            | 06/01/2026    | PAYDOWN .....              |                           | 800           | 800        | 791         | 796                                      | 0                                         | 5                                        | 0                                                         | 5                                                            | 0                                                              | 800                                            | 0                                        | 0                                | 0                             | 20                                                  | 09/01/2031                       | 1.A                                                                       |
| ..313920-CW-8                                                                                                                                                                                          | Fannie Mae REMICS-FHR 2001-31 ZC .....          | 06/01/2026    | PAYDOWN .....              |                           | 3,783         | 3,783      | 3,797       | 3,965                                    | 0                                         | (182)                                    | 0                                                         | (182)                                                        | 0                                                              | 3,783                                          | 0                                        | 0                                | 0                             | 97                                                  | 07/01/2031                       | 1.A                                                                       |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) |                                                 |               |                            |                           | 9,427         | 9,427      | 9,311       | 9,585                                    | 0                                         | (154)                                    | 0                                                         | (154)                                                        | 0                                                              | 9,427                                          | 0                                        | 0                                | 0                             | 246                                                 | XXX                              | XXX                                                                       |
| ..05949T-AX-7                                                                                                                                                                                          | Banc of America Funding -BAFC 2006-1 1A2 .....  | 06/01/2026    | PAYDOWN .....              |                           | 1,279         | 1,279      | 1,251       | 1,269                                    | 0                                         | 10                                       | 0                                                         | 10                                                           | 0                                                              | 1,279                                          | 0                                        | 0                                | 0                             | 31                                                  | 01/01/2036                       | 1.A FM                                                                    |
| ..12667F-EG-6                                                                                                                                                                                          | Alternative Loan Trust 2-CWALT 2004-J2 3 .....  | 06/01/2026    | PAYDOWN .....              |                           | 2,858         | 2,858      | 2,811       | 2,853                                    | 0                                         | 4                                        | 0                                                         | 4                                                            | 0                                                              | 2,858                                          | 0                                        | 0                                | 0                             | 56                                                  | 04/01/2034                       | 1.A FM                                                                    |
| ..126694-LC-0                                                                                                                                                                                          | CHL Mortgage Pass-Through-CWHL 2005-24 A3 ..... | 06/01/2026    | PAYDOWN .....              |                           | 221           | 221        | 140         | 112                                      | 0                                         | 109                                      | 0                                                         | 109                                                          | 0                                                              | 221                                            | 0                                        | 0                                | 0                             | 6                                                   | 11/01/2035                       | 1.A FM                                                                    |

STATEMENT AS OF JUNE 30, 2026 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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<br>Ident-<br>ification                                                                                                                                                      | Description                                    | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(10 + 11 -<br>12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..16165Y-AV-4                                                                                                                                                                     | ChaseFlex Trust Multi-CI-CFLX 2007-M1 2F ..... | 06/01/2026       | PAYDOWN .....        |                                 | 1,657              | 2,189      | 1,900          | 1,481                                                | 0                                                  | 618                                                    | 0                                                                             | 618                                                                               | 0                                                                                   | 1,657                                                         | 0                                                    | 0                                         | 0                                   | 25                                                                    | 08/01/2037                                     | 1.A FM                                                                                                           |
| ..40432B-AZ-2                                                                                                                                                                     | HSI Asset Loan Obligatio-HALO 2007-2 3A6 ..... | 06/01/2026       | PAYDOWN .....        |                                 | 972                | 972        | 184            | 334                                                  | 0                                                  | 638                                                    | 0                                                                             | 638                                                                               | 0                                                                                   | 972                                                           | 0                                                    | 0                                         | 0                                   | 23                                                                    | 09/01/2037                                     | 1.A FM                                                                                                           |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)          |                                                |                  |                      |                                 | 6,987              | 7,519      | 6,286          | 6,049                                                | 0                                                  | 1,379                                                  | 0                                                                             | 1,379                                                                             | 0                                                                                   | 6,987                                                         | 0                                                    | 0                                         | 0                                   | 141                                                                   | XXX                                            | XXX                                                                                                              |
| ..46617F-AA-2                                                                                                                                                                     | JGMIPT XXVIII LLC-HENDR 2013-1A A .....        | 06/15/2026       | PAYDOWN .....        |                                 | 4,377              | 4,377      | 4,374          | 4,370                                                | 0                                                  | 7                                                      | 0                                                                             | 7                                                                                 | 0                                                                                   | 4,377                                                         | 0                                                    | 0                                         | 0                                   | 60                                                                    | 04/15/2067                                     | 1.A FE                                                                                                           |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) |                                                |                  |                      |                                 | 4,377              | 4,377      | 4,374          | 4,370                                                | 0                                                  | 7                                                      | 0                                                                             | 7                                                                                 | 0                                                                                   | 4,377                                                         | 0                                                    | 0                                         | 0                                   | 60                                                                    | XXX                                            | XXX                                                                                                              |
| 1889999999. Total - asset-backed securities (unaffiliated)                                                                                                                        |                                                |                  |                      |                                 | 20,960             | 21,492     | 20,140         | 20,172                                               | 0                                                  | 1,232                                                  | 0                                                                             | 1,232                                                                             | 0                                                                                   | 20,960                                                        | 0                                                    | 0                                         | 0                                   | 452                                                                   | XXX                                            | XXX                                                                                                              |
| 1899999999. Total - asset-backed securities (affiliated)                                                                                                                          |                                                |                  |                      |                                 | 0                  | 0          | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 1909999997. Total - asset-backed securities - Part 4                                                                                                                              |                                                |                  |                      |                                 | 20,960             | 21,492     | 20,140         | 20,172                                               | 0                                                  | 1,232                                                  | 0                                                                             | 1,232                                                                             | 0                                                                                   | 20,960                                                        | 0                                                    | 0                                         | 0                                   | 452                                                                   | 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                                                                                                                                       |                                                |                  |                      |                                 | 20,960             | 21,492     | 20,140         | 20,172                                               | 0                                                  | 1,232                                                  | 0                                                                             | 1,232                                                                             | 0                                                                                   | 20,960                                                        | 0                                                    | 0                                         | 0                                   | 452                                                                   | XXX                                            | XXX                                                                                                              |
| 2009999999. Total - issuer credit obligations and asset-backed securities                                                                                                         |                                                |                  |                      |                                 | 14,923,367         | 15,003,600 | 14,945,829     | 14,917,304                                           | 0                                                  | 3,291                                                  | 0                                                                             | 3,291                                                                             | 0                                                                                   | 14,920,150                                                    | 0                                                    | 3,217                                     | 3,217                               | 374,308                                                               | XXX                                            | XXX                                                                                                              |
| 4509999997. Total - preferred stocks - Part 4                                                                                                                                     |                                                |                  |                      |                                 | 0                  | XXX        | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 4509999998. Total - preferred stocks - Part 5                                                                                                                                     |                                                |                  |                      |                                 | XXX                | XXX        | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                   | XXX                                            | XXX                                                                                                              |
| 4509999999. Total - preferred stocks                                                                                                                                              |                                                |                  |                      |                                 | 0                  | XXX        | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 5989999997. Total - common stocks - Part 4                                                                                                                                        |                                                |                  |                      |                                 | 0                  | XXX        | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 5989999998. Total - common stocks - Part 5                                                                                                                                        |                                                |                  |                      |                                 | XXX                | XXX        | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                   | XXX                                            | XXX                                                                                                              |
| 5989999999. Total - common stocks                                                                                                                                                 |                                                |                  |                      |                                 | 0                  | XXX        | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 5999999999. Total - preferred and common stocks                                                                                                                                   |                                                |                  |                      |                                 | 0                  | XXX        | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 6009999999 - Totals                                                                                                                                                               |                                                |                  |                      |                                 | 14,923,367         | XXX        | 14,945,829     | 14,917,304                                           | 0                                                  | 3,291                                                  | 0                                                                             | 3,291                                                                             | 0                                                                                   | 14,920,150                                                    | 0                                                    | 3,217                                     | 3,217                               | 374,308                                                               | XXX                                            | XXX                                                                                                              |

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**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

[illegible]

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]