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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

MASSMUTUAL ASCEND LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 63312 Employer's ID Number 13-1935920

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 12/29/1961 Commenced Business 08/13/1963

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

Main Administrative Office 191 Rosa Parks Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Mail Address Post Office Box 5420 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (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 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)

rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Brian Patrick Sponaugle
Secretary	John Paul Gruber	Appointed Actuary	Isaac Cezar Hall

OTHER

Donna Marie Carrelli, Michael Harrison Haney, Dominic Lusean Blue

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Elizabeth Ward Chicares	Susan Marie Cicco
Geoffrey James Craddock	Roger William Crandall	Paul Anthony LaPiana
Sears Andrew Merritt	Mark Francis Muething	Michael James O'Connor
Eric William Partlan	Arthur William Wallace III	

State of Ohio
County of Hamilton SS:

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

Mark Francis Muething	John Paul Gruber	Brian Patrick Sponaugle
President	Secretary	Treasurer

Subscribed and sworn to before me this _____ day of May 2024

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.....

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	35,040,712,468		35,040,712,468	34,972,253,060
2.	Stocks:				
	2.1 Preferred stocks	283,352,035		283,352,035	201,026,229
	2.2 Common stocks	735,993,607		735,993,607	716,418,595
3.	Mortgage loans on real estate:				
	3.1 First liens	4,496,871,874		4,496,871,874	4,256,509,561
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ (54,923,692)), cash equivalents ($ 2,872,108,333) and short-term investments ($ 477,376,887)	3,294,561,528		3,294,561,528	2,211,326,604
6.	Contract loans (including $ premium notes)	29,733,576		29,733,576	29,952,551
7.	Derivatives	814,436,498		814,436,498	771,436,338
8.	Other invested assets	1,499,906,294	0	1,499,906,294	1,407,752,675
9.	Receivables for securities	121,455,919		121,455,919	165,416,503
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	46,317,023,799	0	46,317,023,799	44,732,092,116
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	580,977,575		580,977,575	528,460,439
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,002,791	10,510	992,281	1,059,361
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	8,439,049	4,337,290	4,101,759	4,562,423
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	891,300		891,300	2,547,295
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	262,382,503		262,382,503	451,644,041
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	16,025,216
18.2	Net deferred tax asset	357,168,405	33,458,065	323,710,340	272,753,525
19.	Guaranty funds receivable or on deposit	1,999,383		1,999,383	2,034,538
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($)	5,152,377	5,152,377	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	1,093,943		1,093,943	719,602
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	614,527,443	83,703,278	530,824,165	533,545,687
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	48,150,658,568	126,661,520	48,023,997,048	46,545,444,243
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	621,152,431		621,152,431	443,319,567
28.	Total (Lines 26 and 27)	48,771,810,999	126,661,520	48,645,149,479	46,988,763,810
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Admitted Disallowed IMR	331,214,999	76,349,012	254,865,987	271,533,895
2502.	Company-owned life insurance	224,735,387		224,735,387	223,142,978
2503.	Accrued contractual fee income	31,239,238		31,239,238	32,372,894
2598.	Summary of remaining write-ins for Line 25 from overflow page	27,337,819	7,354,266	19,983,553	6,495,920
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	614,527,443	83,703,278	530,824,165	533,545,687

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 31,678,110,214 less $ included in Line 6.3 (including $ 539,171 Modco Reserve)	31,678,110,214	30,159,722,538
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	52,021,915	52,438,219
3.	Liability for deposit-type contracts (including $ Modco Reserve)	790,103,409	787,970,274
4.	Contract claims:		
	4.1 Life	175,489,368	164,654,288
	4.2 Accident and health	553,688	622,620
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 26,333 accident and health premiums	184,133	94,251
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 738,868 assumed and $ 9,505,689 ceded	10,244,557	684,959
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 5,607,225 , accident and health $ and deposit-type contract funds $	5,607,225	7,033,605
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	46,966,113	56,305,815
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,829,118	0
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	44,672,265	
15.2	Net deferred tax liability		
16.	Unearned investment income	292,271	290,364
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,403,458	1,539,199
18.	Amounts held for agents' account, including $ 1,563,529 agents' credit balances	1,563,529	1,182,367
19.	Remittances and items not allocated	110,368,916	109,425,533
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	607,147,937	528,429,311
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,496,259	771,693
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	9,334,866,363	9,967,999,333
	24.08 Derivatives	527,314,155	528,221,597
	24.09 Payable for securities	567,482,453	315,096,798
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,046,307,541	812,010,876
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	45,004,024,887	43,494,493,640
27.	From Separate Accounts Statement	621,152,431	443,319,567
28.	Total liabilities (Lines 26 and 27)	45,625,177,318	43,937,813,207
29.	Common capital stock	1,507,500	1,507,500
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	815,178,800	815,178,800
34.	Aggregate write-ins for special surplus funds	254,865,987	271,533,895
35.	Unassigned funds (surplus)	1,948,419,874	1,962,730,408
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)	3,018,464,661	3,049,443,103
38.	Totals of Lines 29, 30 and 37	3,019,972,161	3,050,950,603
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	48,645,149,479	46,988,763,810
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	988,888,152	763,875,478
2502.	Unclaimed property	36,248,978	32,408,582
2503.	Accounts payable	21,170,411	15,726,816
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,046,307,541	812,010,876
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted Disallowed IMR	254,865,987	271,533,895
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	254,865,987	271,533,895

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,086,044,160	1,723,432,981	8,506,770,768
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	650,598,607	229,857,717	1,918,445,895
4.	Amortization of Interest Maintenance Reserve (IMR)	(7,004,945)	4,525,312	10,386,002
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	(13,172,166)	67,763,198	70,233,642
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts	2,751,736	3,845,865	11,936,497
	8.3 Aggregate write-ins for miscellaneous income	11,460,196	10,405,891	47,277,222
9.	Totals (Lines 1 to 8.3)	2,730,677,588	2,039,830,964	10,565,050,026
10.	Death benefits	3,433,228	3,119,837	16,774,548
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,554,459	4,585,251	11,937,177
12.	Annuity benefits	211,361,896	190,750,300	715,138,835
13.	Disability benefits and benefits under accident and health contracts	1,137,374	963,685	4,296,617
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	639,106,606	559,067,532	2,434,702,622
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	35,700,109	42,525,144	156,850,177
18.	Payments on supplementary contracts with life contingencies			0
19.	Increase in aggregate reserves for life and accident and health contracts	1,517,971,372	1,022,398,419	5,901,776,775
20.	Totals (Lines 10 to 19)	2,410,265,044	1,823,410,168	9,241,476,751
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	115,904,812	90,959,341	393,686,528
22.	Commissions and expense allowances on reinsurance assumed	143,292	108,011	498,774
23.	General insurance expenses and fraternal expenses	42,063,234	38,505,595	169,800,801
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,592,654	3,860,484	12,712,335
25.	Increase in loading on deferred and uncollected premiums	(259,054)	(314,353)	(372,198)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	181,695,120	86,317,770	356,807,133
27.	Aggregate write-ins for deductions	0	0	0
28.	Totals (Lines 20 to 27)	2,755,405,102	2,042,847,016	10,174,610,124
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(24,727,514)	(3,016,052)	390,439,902
30.	Dividends to policyholders and refunds to members	2,567	2,408	8,940
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(24,730,081)	(3,018,460)	390,430,962
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	43,256,898	52,044,475	241,836,467
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(67,986,979)	(55,062,935)	148,594,495
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 32,530,192 (excluding taxes of $ (15,077,058) transferred to the IMR)	(57,528,673)	(99,215,686)	(153,692,165)
35.	Net income (Line 33 plus Line 34)	(125,515,652)	(154,278,621)	(5,097,670)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,050,950,603	2,832,582,838	2,832,582,838
37.	Net income (Line 35)	(125,515,652)	(154,278,621)	(5,097,670)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	148,079,395	8,053,667	165,317,385
39.	Change in net unrealized foreign exchange capital gain (loss)	(15,200,159)	3,177,213	19,905,727
40.	Change in net deferred income tax	112,333,067	93,323,673	214,574,463
41.	Change in nonadmitted assets	(71,956,467)	(29,009,492)	(22,802,347)
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			0
44.	Change in asset valuation reserve	(78,718,626)	15,082,857	48,634,331
45.	Change in treasury stock			0
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	0	0	0
	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			(200,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	(2,164,124)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(30,978,442)	(63,650,703)	218,367,765
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,019,972,161	2,768,932,135	3,050,950,603
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	9,819,257	8,737,324	37,552,904
08.302.	Interest on company-owned life insurance	1,592,409	1,665,903	8,921,000
08.303.	Reinsurance experience refund	46,458	0	748,500
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,072	2,664	54,818
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	11,460,196	10,405,891	47,277,222
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	0	0
5301.	Correction of error, net of tax			(2,164,124)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	(2,164,124)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,086,915,709	1,724,862,041	8,509,223,422
2.	Net investment income	730,249,150	268,659,166	2,279,256,583
3.	Miscellaneous income	(624,779)	79,312,166	119,187,230
4.	Total (Lines 1 to 3)	2,816,540,080	2,072,833,373	10,907,667,235
5.	Benefit and loss related payments	645,350,284	703,569,056	3,375,051,208
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	86,317,770	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	172,752,889	147,049,298	570,446,425
8.	Dividends paid to policyholders	2,567	2,408	8,940
9.	Federal and foreign income taxes paid (recovered) net of $ 17,453,134 tax on capital gains (losses)	12,551	7,996	144,633,518
10.	Total (Lines 5 through 9)	818,118,291	936,946,528	4,090,140,091
11.	Net cash from operations (Line 4 minus Line 10)	1,998,421,789	1,135,886,845	6,817,527,144
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,744,486,822	1,334,224,714	8,045,962,540
	12.2 Stocks	22,941,843	37,142,288	131,092,554
	12.3 Mortgage loans	99,281,356	70,766,282	715,135,948
	12.4 Real estate	0	0	0
	12.5 Other invested assets	32,631,561	55,392,316	322,063,704
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	12,027
	12.7 Miscellaneous proceeds	30,625,024	(14,687,330)	56,688,129
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,929,966,605	1,482,838,270	9,270,954,902
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,933,088,640	1,820,933,305	10,104,084,572
	13.2 Stocks	99,276,047	30,276,003	128,658,375
	13.3 Mortgage loans	326,148,270	353,645,165	1,881,105,539
	13.4 Real estate	0	0	0
	13.5 Other invested assets	114,639,978	41,082,018	339,973,269
	13.6 Miscellaneous applications	177,030,245	42,882,276	796,679,588
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,650,183,180	2,288,818,767	13,250,501,343
14.	Net increase (or decrease) in contract loans and premium notes	(218,975)	(499,891)	(1,506,611)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(719,997,600)	(805,480,606)	(3,978,039,830)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(29,475,947)	(34,285,652)	(136,485,911)
	16.5 Dividends to stockholders	0	0	200,000,000
	16.6 Other cash provided (applied)	(165,713,318)	(511,039,791)	(2,282,911,755)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(195,189,265)	(545,325,443)	(2,619,397,666)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,083,234,924	(214,919,204)	220,089,648
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,211,326,604	1,991,236,956	1,991,236,956
	19.2 End of period (Line 18 plus Line 19.1)	3,294,561,528	1,776,317,752	2,211,326,604

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

20.0001.	Bond conversions and refinancing	93,584,960	111,514,066	255,431,290
20.0002.	Common stock conversions	(849,729)	17,612,705	34,388,517
20.0003.	Bonds transferred to mortgage loans	17,018,141	0	0
20.0004.	Bonds transferred to other invested assets		18,555,573	18,555,573
20.0005.	Other invested assets transferred to common stocks			15,499,684
20.0006.	Common stocks transferred to other invested assets			6,408,000
20.0007.	Preferred stock conversions			442,451
20.0008.	Net investment income payment-in-kind for bonds		358,836	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	4,244,136	4,205,901	18,599,421
2.	Group life			0
3.	Individual annuities	2,174,788,771	1,853,404,231	8,746,785,131
4.	Group annuities	1,203,048	1,606,981	5,649,266
5.	Accident & health	1,170,269	1,224,643	4,723,087
6.	Fraternal			0
7.	Other lines of business		0	0
8.	Subtotal (Lines 1 through 7)	2,181,406,224	1,860,441,756	8,775,756,905
9.	Deposit-type contracts	7,194,060	2,358,745	18,694,941
10.	Total (Lines 8 and 9)	2,188,600,284	1,862,800,501	8,794,451,846

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the MassMutual Ascend Life Insurance Company ("MMALIC" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance. The Company was formerly known as Great American Life Insurance Company.

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.

In 2021 the Ohio Department of Insurance promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed reserve liabilities.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

Net Income	SSAP #	F/S Page	F/S Line #	03/31/2024	12/31/2023
(1) State basis	XXX	XXX	XXX	$ (125,515,652)	$ (5,097,670)
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	4	7, 3	(22,879,193)	(49,286,793)
Reserves for fixed indexed annuities	51	4	1, 19	139,407,542	306,594,598
Tax impact	101	4	18.2, 32	2,600,920	686,970
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (244,644,921)	$ (263,092,445)
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 3,019,972,161	$ 3,050,950,603
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(678,388,589)	(525,349,344)
Reserves for fixed indexed annuities	51	3, 4	1, 19	494,202,478	354,794,935
Tax impact	101	2, 4	18.2, 32	53,659,253	50,796,596
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,150,499,019	$ 3,170,708,417

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

The Company had no material changes in accounting principles and/or correction of errors in the reporting year.

In 2023, the Company recorded a correction of error related to prior years, net of tax, which resulted in a decrease of statutory capital and surplus of $2,164,124. The correction of error resulted in adjustments to Bonds, Mortgage loans, Other invested assets, Derivatives, Accrued investment income and Payable for securities.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-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 loan-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.

NOTES TO FINANCIAL STATEMENTS

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
07325DAF1	$ 188,446	$ 183,894	$ 4,552	$ 183,894	$ 173,542	03/31/2024
07389NAC9	252,999	244,622	8,378	244,622	249,997	03/31/2024
3622EAAA8	3,363,495	3,323,775	39,721	3,323,775	3,153,854	03/31/2024
61751DAE4	1,528,252	1,458,023	70,229	1,458,023	1,795,267	03/31/2024
86358RXY8	141,707	140,513	1,193	140,513	140,491	03/31/2024
86358RXZ5	221,359	218,722	2,638	218,722	201,247	03/31/2024
00703QAD4	3,309,564	3,330,880	(21,316)	3,330,880	2,331,478	03/31/2024
02147XAR8	569,821	568,694	1,127	568,694	462,724	03/31/2024
02152AAS8	1,681,039	1,680,195	844	1,680,195	1,709,668	03/31/2024
059522AU6	1,990,654	1,977,703	12,952	1,977,703	1,952,207	03/31/2024
05952GAT8	319,263	302,417	16,846	302,417	279,733	03/31/2024
05952GAV3	458,831	435,162	23,669	435,162	402,521	03/31/2024
07386XAH9	947,290	948,547	(1,257)	948,547	771,263	03/31/2024
12566UAN4	549,670	541,211	8,459	541,211	531,037	03/31/2024
12566XAM0	651,755	636,729	15,027	636,729	579,587	03/31/2024
12628LAD2	664,264	632,237	32,026	632,237	522,656	03/31/2024
12667F4N2	1,982,772	1,961,149	21,623	1,961,149	1,892,614	03/31/2024
17309BAB3	197,256	194,233	3,023	194,233	166,593	03/31/2024
32051GT70	601,477	580,656	20,821	580,656	513,722	03/31/2024
36244SAD0	2,013,709	2,018,709	(5,000)	2,018,709	2,114,288	03/31/2024
43739EAP2	555,880	552,194	3,685	552,194	523,782	03/31/2024
46627MCY1	3,736,516	3,706,574	29,942	3,706,574	3,728,355	03/31/2024
46627MEC7	346,366	345,013	1,353	345,013	316,216	03/31/2024
46627MEJ2	1,051,940	1,051,330	610	1,051,330	871,833	03/31/2024
47232CAH7	1,625,552	1,588,003	37,549	1,588,003	1,634,793	03/31/2024
643529AC4	499,851	483,505	16,346	483,505	541,706	03/31/2024
65535VMJ4	528,500	514,916	13,584	514,916	545,242	03/31/2024
65535VNL8	1,911,718	1,911,036	683	1,911,036	2,083,864	03/31/2024
65535VSJ8	1,249,637	1,197,771	51,865	1,197,771	1,003,257	03/31/2024
74928RAB0	215,991	215,991	(0)	215,991	236,763	03/31/2024
75115BAC3	932,748	928,740	4,009	928,740	1,022,173	03/31/2024
761118BU1	501,401	464,499	36,902	464,499	506,476	03/31/2024
761118GS1	1,045,906	1,039,755	6,151	1,039,755	922,272	03/31/2024
761118SC3	1,408,050	1,385,794	22,255	1,385,794	1,191,653	03/31/2024
855541AC2	727,538	712,958	14,579	712,958	653,434	03/31/2024
863579J90	310,964	284,727	26,237	284,727	287,552	03/31/2024
86360BAJ7	659,289	637,763	21,526	637,763	625,317	03/31/2024
87222EAB4	751,711	731,584	20,127	731,584	682,690	03/31/2024
87222EAC2	870,200	839,182	31,018	839,182	680,970	03/31/2024
93934NAC9	441,899	429,939	11,960	429,939	357,528	03/31/2024
45660LCK3	2,514,539	2,470,098	44,442	2,470,098	2,723,605	03/31/2024
058931AT3	1,087,439	1,038,180	49,259	1,038,180	879,088	03/31/2024
05949CKX3	1,152,881	1,152,938	(58)	1,152,938	1,158,454	03/31/2024
05990HAT0	835,338	815,604	19,735	815,604	806,647	03/31/2024
07386YAE4	2,127,460	1,872,598	254,863	1,872,598	1,732,749	03/31/2024
07401CAS2	2,546,303	2,534,503	11,800	2,534,503	2,518,043	03/31/2024
12638PAB5	666,442	630,577	35,865	630,577	479,103	03/31/2024
12669G4K4	2,465,908	2,448,797	17,111	2,448,797	2,303,793	03/31/2024
12669GR45	454,211	451,011	3,200	451,011	405,877	03/31/2024
170257AE9	1,986,016	1,903,375	82,642	1,903,375	1,421,183	03/31/2024
2254582Y3	1,063,127	1,052,270	10,856	1,052,270	941,835	03/31/2024
225458L55	477,807	465,565	12,242	465,565	402,724	03/31/2024
32052EAA7	42,488	41,783	704	41,783	39,155	03/31/2024
32056JAA2	1,021,287	994,518	26,768	994,518	1,080,580	03/31/2024
362341FN4	694,244	680,711	13,534	680,711	609,991	03/31/2024
362341XC8	809,401	777,534	31,867	777,534	695,392	03/31/2024
41161PCX9	153,937	153,895	42	153,895	157,664	03/31/2024
46630WAL4	438,439	438,782	(343)	438,782	293,935	03/31/2024
576433D52	471,876	409,240	62,636	409,240	430,054	03/31/2024
57643MLZ5	205,469	199,902	5,567	199,902	176,526	03/31/2024
59023PAB9	470,257	467,493	2,764	467,493	476,269	03/31/2024
74958YAE2	262,093	259,755	2,338	259,755	258,713	03/31/2024
863579RP5	618,742	604,955	13,787	604,955	564,247	03/31/2024
863579UL0	255,178	254,285	893	254,285	237,173	03/31/2024
863579UU0	939,669	934,433	5,236	934,433	960,949	03/31/2024
863579XR4	1,954,913	1,890,491	64,421	1,890,491	1,887,147	03/31/2024
885220KW2	1,741,141	1,720,731	20,410	1,720,731	1,602,474	03/31/2024
			1,398,515			

NOTES TO FINANCIAL STATEMENTS

(4) The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	16,009,364
2. 12 Months or Longer		561,472,064

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

1. Less than 12 Months	$	948,260,623
2. 12 Months or Longer		6,323,538,212

(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.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

N. Offsetting and Netting of Assets and Liabilities – Not applicable.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	36	45	$ 100,635,633	$ 135,589,812	$ 97,324,133	$ 122,893,073
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	1	1	3,499,929	3,499,929	4,637,818	5,406,921
(4) Preferred Stock - FV	11	13	27,049,692	26,988,109	27,049,692	26,988,109
(5) Total (1+2+3+4)	48	59	$ 131,185,254	$ 166,077,851	$ 129,011,643	$ 155,288,103

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not applicable.

Q. Prepayment Penalties and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	0	0
(2) Aggregate amount of investment income	$ -	$ -

R. Share of Cash Pool by Asset Type – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A., B. & C.

The Company is a wholly-owned subsidiary of Glidepath Holdings Inc. which is a subsidiary of Massachusetts Mutual Life Insurance Company ("MMLIC"); 100% of the Company's outstanding common stock is directly owned by Glidepath Holdings Inc. See Schedule Y, Part 1, Organizational Chart.

The Company did not pay or receive federal income tax payments in cash to (from) parent during the period.

The Company did not pay dividends to parent during the period.

The Company did not receive capital contributions during the period.

D. The Company reported $1,093,943 due from and $1,496,259 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.

E. Management or service contracts and all cost sharing arrangements involving the Company:

(1) The Company has an agreement with Barings (an affiliate) which provides investment advisory services to the Company.

(2) Certain administrative, management, underwriting, claims, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate.

F. The Company has no material guarantees or undertakings for the benefit of an affiliate.

G. The Company's outstanding shares are 100% owned by Glidepath Holdings Inc., a subsidiary of MMLIC.

H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.

I. The Company has no investment in a subsidiary that exceeds 10% of admitted assets.

J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.

K. The Company has no investment in a foreign insurance subsidiary.

L. The Company owns 100% of the outstanding stock of Manhattan National Holding, LLC ("MNH"), a wholly-owned non-insurance subsidiary. MNH owns 100% of the stock of Manhattan National Life Insurance Company ("MNLIC"), a stock life insurance company domiciled in Ohio. The Company utilizes the look-through approach for the valuation of MNH instead of obtaining audited financial statements for MNH. The Company's carrying value in MNH is $16,659,739, and represents the carrying value of MNLIC, which is presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

M. All SCA Investments – No significant change.

N. Investment in Insurance SCAs

All U.S insurance subsidiaries owned by the Company prepare their statutory financial statement in compliance with NAIC statutory accounting practices and procedures.

O. SCA and SSAP No. 48 Entity Loss Tracking – Not applicable.

Note 11 – Debt

A. The Company has no capital notes or reverse repurchase agreements outstanding.

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $41,525,200 of FHLB stock at March 31, 2024 and December 31, 2023. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,590,851,496 as of March 31, 2024. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

a. The Company held 200,000 shares of Class B membership stock at March 31, 2024 and December 31, 2023. The Company held 215,252 shares of activity and excess stock at March 31, 2024 and December 31, 2023.

b. The Company has no membership stock eligible for redemption.

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at March 31, 2024 was $1,590,851,496 (fair value) and $1,671,355,293 (carrying value). The total aggregate borrowing from the FHLB at March 31, 2024 was $500,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,590,851,496 (fair value) and $1,671,355,293 (carrying value) at March 31, 2024. The amount borrowed from the FHLB at the time of maximum collateral was $500,000,000.

(4) Borrowing from FHLB

a. The Company has accessed a total of $500,000,000 as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB during the period was $500,000,000.

c. The current borrowings related to fixed rate funding agreements are subject to prepayment penalties.

NOTES TO FINANCIAL STATEMENTS

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of MMALIC. MMALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $65,314,423 as of March 31, 2024 and $58,683,564 as of December 31, 2023. The Company matches a percentage of employee contributions to the qualified 401(k) thrift savings plan. The Company's total matching thrift savings contributions included in general insurance expenses were $1,171,489 for the three months ended March 31, 2024 and $4,458,732 for the year ended December 31, 2023.

F. The Company did not participate in multiemployer plans.

G. The Company did not participate in consolidated or holding company plans.

H. The Company does not accrue for postemployment benefits and compensated absences.

I. The Company does not apply for a subsidy under the Medicare Part D under the Medicare Modernization Act.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Special revenue	$ -	$ -	$ -	$ -	$ -
Industrial and misc. (unaffiliated)	-	10,164,239	7,493,094	-	17,657,333
Hybrid securities	-	-	-	-	-
Total bonds	-	10,164,239	7,493,094	-	17,657,333
Non-affiliated preferred stock	58,091,794	-	70,283,612	-	128,375,405
Non-affiliated common stock	118,716,095	-	162,367,335	-	281,083,431
Currency swaps	-	2,475,622	-	-	2,475,622
Currency forwards	-	2,117,870	-	-	2,117,870
Interest rate swaps	-	103,808,410	-	-	103,808,410
Financial Futures	2,455,361	-	-	-	2,455,361
Separate account assets	7,720,386	613,432,046	-	-	621,152,431
Total assets at fair value	$ 186,983,636	$ 731,998,188	$ 240,144,041	$ -	$ 1,159,125,864
Liabilities at fair value					
Currency swaps	$ -	$ 29,989,722	$ -	$ -	$ 29,989,722
Currency forwards	-	242,568	-	-	242,568
Interest rate swaps	-	114,417,651	-	-	114,417,651
Financial Futures	292,238	-	-	-	292,238
Separate account liabilities	7,720,386	613,432,046	-	-	621,152,431
Total liabilities at fair value	$ 8,012,624	$ 758,081,986	$ -	$ -	$ 766,094,610

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

	Beginning Balance at 12/31/2023	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Other Adjustments	Ending Balance at 3/31/2024
Bonds: industrial and misc (unaffiliated)	$ 6,318,702	$ -	$ -	$ 382,103	$ (563,311)	$ -	$ 1,355,600	$ 7,493,094
Non-affiliated preferred stock	67,752,802	-	-	(2,388,800)	4,919,610	-	-	70,283,612
Non-affiliated common stock	158,241,133	5,824,571	-	(3,048,652)	(1,924,261)	537,352	2,737,192	162,367,335
Total	$ 232,312,637	$ 5,824,571	$ -	$ (5,055,349)	$ 2,432,038	$ 537,352	$ 4,092,792	$ 240,144,041

(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. All transfers are reflected in the table above at fair value as of the end of 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.

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's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

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

a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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 Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U.S. Governments	$ 149,505,395	$ 184,018,937	$ -	$ 149,242,441	$ 262,954	$ -	$ -
All other government	9,014,793	10,146,416	-	9,014,793	-	-	-
States, territories and possessions	160,838,152	167,454,085	-	160,838,152	-	-	-
Political subdivisions of states, territories	225,069,755	229,964,895	-	225,069,755	-	-	-
Special revenue	1,742,867,065	1,878,105,438	-	1,727,775,595	15,091,470	-	-
Industrial and misc. (unaffiliated)	29,197,558,522	30,979,062,293	-	21,126,930,732	8,070,627,790	-	-
Hybrid securities	872,246,036	871,556,250	-	859,590,036	12,656,000	-	-
Parent, subs and affiliates	703,883,966	720,404,154	-	565,025,404	138,858,562	-	-
Total bonds	$ 33,060,983,684	$ 35,040,712,468	$ -	$ 24,823,486,908	$ 8,237,496,776	$ -	$ -
Non affiliated preferred stock	294,506,088	283,352,035	185,595,938	-	108,910,150	-	-
Non affiliated common stock	281,083,431	281,083,431	118,716,095	-	162,367,335	-	-
Mortgage loans	4,303,440,882	4,496,871,874	-	-	4,303,440,882	-	-
Currency forwards	2,117,870	2,117,870	-	2,117,870	-	-	-
Fixed-indexed annuity options	983,243,394	703,579,234	409,493,849	573,749,545	-	-	-
Interest rate swaps	103,808,410	103,808,410	-	103,808,410	-	-	-
Currency swaps	2,475,622	2,475,622	-	2,475,622	-	-	-
Financial Futures	2,455,361	2,455,361	-	2,455,361	-	-	-
Separate account assets	621,152,431	621,152,431	7,720,386	613,432,046	-	-	-
Cash, cash equivalents and short-term investments	3,294,561,528	3,294,561,528	3,294,561,528	-	-	-	-
Policy loans	29,733,576	29,733,576	-	-	29,733,576	-	-
Total financial assets	42,979,562,277	44,861,903,841	4,016,087,796	$ 26,121,525,762	$ 12,841,948,719	$ -	$ -
Financial liabilities:							
Currency swaps	$ 29,989,722	$ 29,989,722	$ -	$ 29,989,722	$ -	$ -	$ -
Currency forwards	242,568	242,568	-	242,568	-	-	-
Interest rate swaps	114,417,651	114,417,651	-	114,417,651	-	-	-
Fixed-indexed annuity options	-	382,371,976	-	-	-	-	-
Financial Futures	292,238	292,238	292,238	-	-	-	-
Separate account liabilities	621,152,431	621,152,431	7,720,386	613,432,046	-	-	-
Total financial liabilities	$ 766,094,610	$ 1,148,466,586	$ 8,012,624	$ 758,081,986	$ -	$ -	$ -

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

A. Unusual or Infrequent Items

Admitted disallowed Interest Maintenance Reserve ("IMR"):

As of March 31, 2024, the Company had $254,865,987 of net negative (disallowed) IMR in aggregate and in the general account.

As of March 31, 2024, the Company had $254,865,987 of negative IMR admitted in the general account.

As of March 31, 2024, the calculated adjusted capital and surplus was $2,506,663,183.

As of March 31, 2024, the percentage of adjusted capital and surplus for which the admitted disallowed IMR represents was 10%.

The following represents allocated gains (losses) previously deferred to the IMR from derivatives:

	March 31, 2024
Realized capital gains	2,365,471
Realized capital losses	(9,863,454)
Total allocated gains (losses) to IMR from derivatives	$ (7,497,982)

When the Company sells bonds and recognizes losses due to interest-rate related factors, and the realized losses are transferred to the IMR, the sales proceeds are generally used for reinvestment as governed by prudent asset liability management ("ALM") policies and procedures. Such sales of bonds are intermittently used to meet liquidity needs and managed within the ALM framework.

IMR losses for fixed income related derivatives were in accordance with documented risk management procedures, as well as the Company's derivative use plans, and reflect the same historical treatment of derivative gains reversed to IMR and amortized rather than immediately recognized as realized gain upon termination.

B. The Company had no troubled debt restructuring.

Note 22 – Events Subsequent/Other items

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

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the period. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

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?
State of 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Barings LLC	Charlotte, NC	NO	NO	NO	YES
Baring International Investment Limited	London, UK	NO	NO	NO	YES
Baring Securities LLC	Charlotte, NC	NO	NO	NO	YES
Flourish Financial, LLC	New York, NY	NO	NO	NO	YES
MM Ascend Life Investor Services, LLC	Cincinnati, OH	NO	NO	NO	YES
MML Distributors, LLC	Springfield, MA	NO	NO	NO	YES
MML Investment Advisers, LLC	Springfield, MA	NO	NO	NO	YES
MML Investors Services	Springfield, MA	NO	NO	NO	YES
MML Strategic Distributors, LLC	Springfield, MA	NO	NO	NO	YES
The MassMutual Trust Company, OCC	Enfield, CT	NO	YES	NO	NO

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 1,093,943

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: ..... $ 303,706,933

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 744,638,614	$ 705,425,860
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 445,210,536	$ 454,910,177
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 237,992,753	$ 280,160,521
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,427,841,903	$ 1,440,496,558
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

.....

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

16.3 Total payable for securities lending reported on the liability page. ..... $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	1 Wall Street, New York, NY 10286
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO 64105

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ARES Capital Management LLC	U
Ares Management LLC	U
Barings LLC	A
Centerbridge Martello Advisors, LLC	U
Fractal Investments LLC	U
Western Asset Management Company	U
Angelo, Gordon & Co., L.P	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
130074	ARES Capital Management LLC	549300R4YHRZ8JUZU385	SEC	NO
130074	Ares Management LLC	549300JA9GMPFTSVQQ05	SEC	NO
106006	Barings LLC	549300G36F1EZS4MQM37	SEC	DS
131940	Angelo, Gordon & Co., L.P.	XXJ808RONB9FETFPCB63	SEC	NO
157359	Centerbridge Martello Advisors, LLC	549300F5X7LPP05D3544	SEC	NO
311767	Fractal Investments LLC	984500D14JFD006CBC96	SEC	NO
801-8162	Western Asset Management Company	549300C5A561UXUICN46	SEC	NO

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

18.2 If no, list exceptions:

At 3/31/2024, 39 issues for 34 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled $33,920,296.38 or 0.09% of all assets. .....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 2,961,115,002
1.13	Commercial Mortgages	$ 1,535,756,872
1.14	Total Mortgages in Good Standing	$ 4,496,871,874
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)	$ 4,496,871,874
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 Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	44,163	32,779,475	5,822		32,829,460	
2. Alaska	AK	L	1,952	1,672,446			1,674,398	
3. Arizona	AZ	L	113,886	48,860,603	4,217		48,978,706	
4. Arkansas	AR	L	40,531	15,583,442	337		15,624,310	216,996
5. California	CA	L	1,066,494	245,533,857	4,942		246,605,293	1,513,411
6. Colorado	CO	L	50,440	27,748,400	12,930		27,811,770	
7. Connecticut	CT	L	69,508	42,777,000	66		42,846,574	
8. Delaware	DE	L	9,945	6,619,313			6,629,258	
9. District of Columbia	DC	L	4,976	2,279,939			2,284,915	
10. Florida	FL	L	382,528	224,547,236	69,142		224,998,906	48,626
11. Georgia	GA	L	152,378	50,757,571	11,839		50,921,788	
12. Hawaii	HI	L	61,034	16,428,662			16,489,696	53,493
13. Idaho	ID	L	20,432	13,485,231	6,530		13,512,193	
14. Illinois	IL	L	132,266	82,321,987	43,530		82,497,783	696,788
15. Indiana	IN	L	35,343	53,696,307	20,186		53,751,836	68,374
16. Iowa	IA	L	29,830	15,685,661	35,385		15,750,876	
17. Kansas	KS	L	25,257	13,827,205	39,709		13,892,171	
18. Kentucky	KY	L	35,558	17,683,267	40,020		17,758,845	
19. Louisiana	LA	L	46,257	43,119,864	1,933		43,168,054	
20. Maine	ME	L	15,185	8,842,422	877		8,858,484	
21. Maryland	MD	L	115,649	48,312,216	2,533		48,430,398	
22. Massachusetts	MA	L	96,556	46,671,874			46,768,430	1,013,324
23. Michigan	MI	L	50,813	76,705,778	810		76,757,401	
24. Minnesota	MN	L	100,752	35,000,417	4,864		35,106,033	54,044
25. Mississippi	MS	L	27,814	11,735,239	733		11,763,786	
26. Missouri	MO	L	66,219	100,351,429	49,288		100,466,936	917,211
27. Montana	MT	L	1,744	1,526,808			1,528,552	
28. Nebraska	NE	L	32,890	6,625,584	15,409		6,673,883	
29. Nevada	NV	L	62,000	12,275,211	3,579		12,340,790	
30. New Hampshire	NH	L	12,361	7,031,144	13,876		7,057,381	294,198
31. New Jersey	NJ	L	124,659	93,879,106	1,124		94,004,889	
32. New Mexico	NM	L	108,623	7,574,753			7,683,376	13,084
33. New York	NY	N	30,559	5,690,434	7,803		5,728,796	
34. North Carolina	NC	L	263,165	80,000,059	337,190		80,600,414	
35. North Dakota	ND	L	14,755	5,182,989			5,197,744	
36. Ohio	OH	L	76,050	99,110,583	12,004		99,198,637	134,882
37. Oklahoma	OK	L	119,373	12,412,005	22,906		12,554,284	
38. Oregon	OR	L	22,079	14,373,104	12,788		14,407,971	256,370
39. Pennsylvania	PA	L	278,539	128,237,272	2,941		128,518,752	971,028
40. Rhode Island	RI	L	10,821	15,065,373			15,076,194	
41. South Carolina	SC	L	79,368	49,713,201	67,197		49,859,766	475,381
42. South Dakota	SD	L	12,496	3,597,966			3,610,462	
43. Tennessee	TN	L	88,910	56,174,919	36,446		56,300,275	
44. Texas	TX	L	517,743	101,186,344	22,215		101,726,302	130,843
45. Utah	UT	L	9,036	15,065,038	9,736		15,083,810	
46. Vermont	VT	L	9,396	2,953,377	5,924		2,968,697	
47. Virginia	VA	L	175,241	65,879,034	54,723		66,108,998	
48. Washington	WA	L	72,503	42,239,226	63,498		42,375,227	336,007
49. West Virginia	WV	L	29,569	10,154,420	1,534		10,185,523	
50. Wisconsin	WI	L	60,789	56,193,984	62,463		56,317,236	
51. Wyoming	WY	L	4,492	623,900			628,392	
52. American Samoa	AS	N					0	
53. Guam	GU	N	19,338				19,338	
54. Puerto Rico	PR	N	86				86	
55. U.S. Virgin Islands	VI	N					0	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N					0	
58. Aggregate Other Aliens	OT	XXX	22,414	199,143	625	0	222,182	0
59. Subtotal		XXX	5,054,765	2,175,991,818	1,109,674	0	2,182,156,257	7,194,060
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	59,419		95,240		154,659	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	5,114,184	2,175,991,818	1,204,914	0	2,182,310,916	7,194,060
96. Plus Reinsurance Assumed		XXX	595,427	95,506	754,780		1,445,713	
97 Totals (All Business)		XXX	5,709,611	2,176,087,324	1,959,694	0	2,183,756,629	7,194,060
98. Less Reinsurance Ceded		XXX	2,466,183	93,169,826	1,204,914		96,840,923	10,787
99. Totals (All Business) less Reinsurance Ceded		XXX	3,243,428	2,082,917,498	754,780	0	2,086,915,706	7,183,273
DETAILS OF WRITE-INS								
58001. Other Alien		XXX	22,414	199,143	625		222,182	
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	22,414	199,143	625	0	222,182	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
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 7

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)

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
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 Mezzanine Investor III, 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
MSP-SC, LLC	04-1590850		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
ITPS Holding LLC	None		Delaware
HITPS 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

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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
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services LLC	None		Delaware
CP PACE LLC	None		Delaware
CSA Employee Services Company LLC	None		Delaware
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
JFIN Parent 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
Jefferies Credit Management LLC	None		Delaware
JCM GP I 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
JDLF III GP LLC*	None		Delaware
JDLF III GP LP*	None		Delaware
Jefferies Direct Lending Fund III C LP	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey Channel Islands
JCP GP I LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
JCP Funding 2024 LLC	None		Delaware

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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
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings 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
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III 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 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
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
Beauty Brands Acquisition Holdings LLC	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands

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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
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Tomorrow Parent, LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	None		Ohio
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
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		England & Wales
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 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020–A	None		Delaware
MMAF Equipment Finance LLC 2020–B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022–A	None		Delaware
MMAF Equipment Finance LLC 2022–B	None		Delaware
MMAF Equipment Finance LLC 2023-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
Blueprint Income LLC	None		New York
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware

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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
Flourish Digital Assets LLC	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
The MassMutual Trust Company, 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
Haven Life Insurance Agency, LLC	46-2252944		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP*	None		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
Barings North American Private Loan Fund LP	38-4010344		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Marco Hotel LLC	46-4255307		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
RB Apartments LLC	82-4411267		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		England & Wales
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

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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
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
Rothesay Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Financing Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
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, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
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	14-0045656		Australia
Barings Australia Property Partners Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Partners 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

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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 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
Barings European Direct Lending 1 GP LLP	None		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 Sà.r.l	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	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Hotel Opportunity Venture I 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

	Federal Tax ID	NAIC Co Code	State of Domicile
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 Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings DAPPLF1 Rated Feeder, G.P.	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		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 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
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 Active Passive Equity Direct EAFE LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP 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
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	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
RECSA-NY GP LLC	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
Amherst Long Term Holdings, LLC	None		Delaware

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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
Enroll Confidently, Inc.	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual External Benefits Group LLC	27-3576835		Delaware
5301 Wisconsin Avenue Associates, LLC	None		District of Columbia
5301 Wisconsin Avenue GP, LLC	None		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
300 South Tryon LLC	04-1590850		Delaware
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 Construction Lending 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 Hotel Opportunity Venture I LP	None		Delaware
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp	None		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings-MM Revolver Fund LP*	None		Delaware
Barings U.S. High Yield Fund	None		Delaware
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	None		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC	None		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA II LLC	04-1590850		Delaware
SBNP SIA III LLC	None		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund	None		Ireland
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands

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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
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	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-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	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 Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland
Barings Global Dividends Champion Fund	None		Ireland
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	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 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

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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 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
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Limited	None		Bermuda
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
MM Direct Private Investment Holding	04-1590850		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
MM MD1 Station Member LLC*	04-1590850		Delaware
MM MD2 Station Member LLC*	04-1590850		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC	None		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
Washington Pine LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
MALIC Debt Participations LLC	None		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings Global High Yield Fund	47-3790192		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
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

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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
Calgary Railway Holding LLC	82-2285211		Delaware
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 Fort Pierce Development, LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
CREA/PPC Venture, LLC	20-0348173		Delaware
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	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 Ascend Mtg. Lending LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Paco France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		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
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts

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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
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Balanced Fund	04-3212054		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		Massachusetts
MassMutual Growth Opportunities Fund	04-3512589		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 RetireSMART by JPMorgan 2065 Fund	92-1441036		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual Select Fundamental Value Fund	04-3584138		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select T Rowe Price Retirement 2065 Fund	92-1427882		Massachusetts

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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
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual Small Cap Value Equity Fund	02-0769954		Massachusetts
MassMutual Strategic Bond Fund	26-0099965		Massachusetts
MassMutual Clinton Municipal Credit Opportunities Fund	93-4168848		Massachusetts
MassMutual Clinton Municipal Fund	93-4190918		Massachusetts
MassMutual Clinton Short-Term Municipal Fund	93-4193313		Massachusetts

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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 Mezzanine Investor III, 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	Massachusetts Mutual Life Insurance 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				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	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							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							HITPS LLC	DE	NIA	ITPS Holding 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	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000							MassMutual Ventures US IV, L.P.	DE	NIA	MassMutual Ventures US IV GP, LLC	Ownership	100.000	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	100.000	MMLIC		
0000							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, L.P.	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia III LLC	DE	NIA	MassMutual Ventures Europe/APAC I L.P.	Ownership	100.000	MMLIC		
0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Sustainable Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	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							CSA Employee Services Company LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Sustainable Real Estate II LLC	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							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	100.000	MMLIC		
0000							Counterpointe Energy Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	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							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCM GP I LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	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	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
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							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		

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000							Jefferies Direct Lending Fund III C LP	DE	NIA	JDLF III GP LP	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 Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Funding 2024 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings 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							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 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III 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 2022-IV LLC	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	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							Beauty Brands Acquisition Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Beauty Brands Acquisition Holdings LLC	Ownership	100.000	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							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		

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0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	85.000	MMLIC		
0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							Tomorrow Parent, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							Custom Ecology Holdco, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000			86-2294635				Glidepath Holdings Inc.	DE	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	OH	RE	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				MM Ascend Mortgage Lending LLC	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	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	Massachusetts Mutual Life Insurance 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	MMV CTF I GP LLC	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
0000							DPI-ACRES Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	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	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			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
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 2020-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-B	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			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		

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0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Blueprint Income LLC	NY	NIA	MML CM LLC	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							Flourish Digital Assets LLC	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			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	NIA	Massachusetts Mutual Life Insurance 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			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance 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	49.000	MMLIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	11.300	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	10.500	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.030	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	100.000	MMLIC		
0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.000	MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	29.300	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation 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	38.100	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	6.600	MMLIC		

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0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	16.800	MMLIC		
0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	13.800	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	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			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-4411267				RB Apartments 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	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000							MMV UK/SEA Limited	GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000							MassMutual Ventures India Private Limited	IND	NIA	MassMutual Ventures SEA Management Private 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							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	48.800	MMLIC		
0000							Rothesay Mortgages 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	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management North America LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		

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0000			51-0504477				Barings LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Real Estate Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			14-0045656				Barings Australia Real Estate Pty Ltd	AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Property Partners Holdings Pty Ltd	AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Asset Management Pty Ltd	AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Property Partners Pty Ltd	AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Pty Ltd	AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Partners Pty Ltd	AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Management Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Investments Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring France SAS	FRA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring International Fund Managers (Ireland) Limited	IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		

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0000							Barings GmbH	DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Switzerland Sàrl	CHE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r. l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infiniti Fund Management 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	100.000	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			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings DAPPLF1 Rated Feeder, G.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	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 CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.100	MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	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 Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate European Value Add Fund II Feeder LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	36.980	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings TYIDF2 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Active Passive Equity Direct EAFE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings EPLF4 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 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	25.000	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		

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0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							5301 Wisconsin Avenue Associates, LLC	DC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000							5301 Wisconsin Avenue GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	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			04-1590850				300 South Tryon 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							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		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		
0000							Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	75.000	MMLIC		
0000							Barings Emerging Generation Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.700	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.240	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	Ownership/Influence		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	45.900	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			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.530	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	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.900	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		

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0000							Barings Small Business Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000							Barings U.S. High Yield Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.090	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	MM Ascend	Ownership/Influence	14.000	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							London Office JV Holdings LLC	DE	NIA	Massachusetts Mutual 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	26.690	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			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.520	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.440	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.900	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	76.630	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		

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0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2023-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	91.220	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.500	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.540	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	12.500	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.700	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Technology Equity Fund	IRL	NIA	Barings LLC	Ownership/Influence	70.780	MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Europe Select Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	51.030	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.700	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO Ltd 2023-I	BMU	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO Ltd 2023-II	BMU	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.570	MMLIC		

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0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.470	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.370	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.500	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	10.700	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.900	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	63.600	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.000	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	12.590	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	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	45.150	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	Ownership/Influence	24.180	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			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.570	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	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 Limited	BMU	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.450	MMLIC		
0000			04-1590850				Miami Douglas Three MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.000	MMLIC		

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0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000			04-1590850				MM Direct Private Invetment Holding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	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	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	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				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	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		
0000							MM REED District Landco Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Washington Pine LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.210	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.970	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.380	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.800	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.200	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.230	MMLIC		
0000							MALIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		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			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.980	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		

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0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.960	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000							Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	28.520	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.850	MMLIC		
0000			04-1590850				GIA EU Holdings LLC - Avalon Spain	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			13-1935920				MMLIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Ascend Mtg. Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.720	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.280	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		

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0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.430	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.180	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	0.380	MMLIC		
0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.990	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.010	MMLIC		
0000			04-1590850				Paco France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.100	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.440	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.560	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			51-0529328		0000927972	0Q	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.220	MMLIC		
0000			26-3229251		0000927972	0Q	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.500	MMLIC		
0000			04-3512593		0000916053	0Q	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.330	MMLIC		
0000			42-1710935		0000916053	0Q	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.020	MMLIC		
0000			02-0769954		0000916053	0Q	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			04-3584140		0000916053	0Q	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.060	MMLIC		
0000			82-3347422		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.810	MMLIC		
0000			82-3355639		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3382389		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3396442		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3417420		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3430358		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3439837		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		

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0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.160	MMLIC		
0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.250	MMLIC		
0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.380	MMLIC		
0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	20.180	MMLIC		
0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	36.540	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.030	MMLIC		
0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.500	MMLIC		
0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual ishares 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	63.350	MMLIC		
0000			04-3212054		0000916053	OQ	MassMutual Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3556992		0000916053	OQ	MassMutual Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3277549		0000916053	OQ	MassMutual Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3539084		0000916053	OQ	MassMutual Disciplined Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3539083		0000916053	OQ	MassMutual Disciplined Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512590		0000916053	OQ	MassMutual Equity Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000			04-3512589		0000916053	OQ	MassMutual Growth Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			03-0532475		0000916053	OQ	MassMutual Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.790	MMLIC		
0000			04-3512596		0000916053	OQ	MassMutual Mid Cap Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3464165		0000916053	OQ	MassMutual Premier Diversified Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			92-1441036		0000916053	OQ	MassMutual RetireSMART by JPMorgan 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual Select 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3584138		0000916053	OQ	MassMutual Select Fundamental Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3557000		0000916053	OQ	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			92-1427882		0000916053	OQ	MassMutual Select T Rowe Price Retirement 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.410	MMLIC		
0000			04-3464205		0000916053	OQ	MassMutual Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.320	MMLIC		
0000			04-3424705		0000916053	OQ	MassMutual Small Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Small Cap Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0099965		0000916053	OQ	MassMutual Strategic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			93-4168848		0000916053	OQ	MassMutual Clinton Municipal Credit Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			93-4190918		0000916053	OQ	MassMutual Clinton Municipal Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			93-4193313		0000916053	OQ	MassMutual Clinton Short-Term Municipal Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own .5% and includes only Great Lakes III, L.P.
3	Debt investors own .2% and includes only Great Lakes III, L.P.

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.

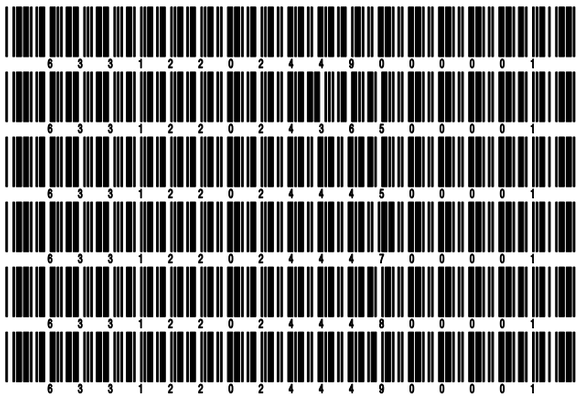
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required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

Explanation:

1. 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.
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.

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]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Accounts receivable	27,337,819	7,354,266	19,983,553	6,495,920
2597. Summary of remaining write-ins for Line 25 from overflow page	27,337,819	7,354,266	19,983,553	6,495,920

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	2,072	2,664	54,818
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,072	2,664	54,818

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,256,509,561	3,088,813,561
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	296,536,517	1,756,164,211
	2.2 Additional investment made after acquisition	46,629,894	124,941,328
3.	Capitalized deferred interest and other	2,307,304	1,553,080
4.	Accrual of discount	422,109	12,149,299
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	197,341	20,713
7.	Deduct amounts received on disposals	99,281,356	715,396,315
8.	Deduct amortization of premium and mortgage interest points and commitment fees	6,058,610	11,955,401
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(390,886)	219,085
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,496,871,874	4,256,509,561
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,496,871,874	4,256,509,561
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	4,496,871,874	4,256,509,561

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,407,752,674	1,363,435,250
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	51,622,382	111,126,612
	2.2 Additional investment made after acquisition	63,017,596	253,810,230
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	1,672,742	18,437,513
5.	Unrealized valuation increase/(decrease)	41,315,671	40,213,029
6.	Total gain (loss) on disposals	1,942,636	(24,473,456)
7.	Deduct amounts received on disposals	32,631,561	337,563,388
8.	Deduct amortization of premium and depreciation	163,267	(1,868,276)
9.	Total foreign exchange change in book/adjusted carrying value	(433,470)	320,433
10.	Deduct current year's other than temporary impairment recognized	34,189,109	19,421,825
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,499,906,294	1,407,752,674
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,499,906,294	1,407,752,674

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	35,889,697,885	34,200,158,053
2.	Cost of bonds and stocks acquired	2,125,099,918	10,587,374,782
3.	Accrual of discount	29,928,384	153,594,732
4.	Unrealized valuation increase/(decrease)	27,671,598	22,186,367
5.	Total gain (loss) on disposals	(85,529,052)	(443,074,595)
6.	Deduct consideration for bonds and stocks disposed of	1,892,464,979	8,457,950,336
7.	Deduct amortization of premium	11,486,805	108,381,453
8.	Total foreign exchange change in book/adjusted carrying value	(14,600,319)	19,484,345
9.	Deduct current year's other than temporary impairment recognized	8,258,519	83,694,011
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	36,060,058,112	35,889,697,885
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	36,060,058,112	35,889,697,885

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	20,587,542,236	2,254,139,336	2,191,552,465	164,818,655	20,814,947,762	0	0	20,587,542,236
2.	NAIC 2 (a)	14,265,448,635	10,422,973,469	9,371,284,492	(183,929,227)	15,133,208,386	0	0	14,265,448,635
3.	NAIC 3 (a)	1,252,366,009	71,259,728	72,196,259	14,392,478	1,265,821,956	0	0	1,252,366,009
4.	NAIC 4 (a)	494,396,912	34,130,695	46,178,277	(39,875,802)	442,473,529	0	0	494,396,912
5.	NAIC 5 (a)	271,743,826	7,167,305	23,616,007	(7,264,336)	248,030,788	0	0	271,743,826
6.	NAIC 6 (a)	41,900,864	7,139	4,304,761	(3,535,979)	34,067,263	0	0	41,900,864
7.	Total Bonds	36,913,398,482	12,789,677,672	11,709,132,261	(55,394,211)	37,938,549,683	0	0	36,913,398,482
	PREFERRED STOCK								
8.	NAIC 1	4,914,449			(4,914,449)	0	0	0	4,914,449
9.	NAIC 2	161,940,169	90,078,326	15,519,528	8,112,123	244,611,090	0	0	161,940,169
10.	NAIC 3	6,998,696	800,576		(6,071)	7,793,201	0	0	6,998,696
11.	NAIC 4	3,000,000				3,000,000	0	0	3,000,000
12.	NAIC 5	24,141,839			4,138,735	28,280,574	0	0	24,141,839
13.	NAIC 6	31,076			(363,905)	(332,829)	0	0	31,076
14.	Total Preferred Stock	201,026,229	90,878,902	15,519,528	6,966,433	283,352,036	0	0	201,026,229
15.	Total Bonds and Preferred Stock	37,114,424,711	12,880,556,574	11,724,651,789	(48,427,778)	38,221,901,718	0	0	37,114,424,711

(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 $ 295,889,284 ; NAIC 2 $ 2,601,947,930 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	477,376,887	XXX	468,207,410	1,185,766	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	424,197,318	389,684,178
2.	Cost of short-term investments acquired	297,897,903	969,540,658
3.	Accrual of discount	5,677,488	13,275,593
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals		(31,610)
6.	Deduct consideration received on disposals	250,395,822	948,271,501
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	477,376,887	424,197,318
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	477,376,887	424,197,318

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	222,241,110
2.	Cost Paid/(Consideration Received) on additions	161,972,212
3.	Unrealized Valuation increase/(decrease)	47,226,300
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	224,903,836
6.	Considerations received/(paid) on terminations	224,903,836
7.	Amortization	(146,480,325)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	284,959,297
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	284,959,297

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				20,973,705
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus		0		
	3.12 Section 1, Column 15, prior year		0	0	
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus		2,163,123		
	3.14 Section 1, Column 18, prior year		20,973,705	(18,810,582)	(18,810,582)
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus		0		
	3.22 Section 1, Column 17, prior year		0	0	
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		2,163,123		
	3.24 Section 1, Column 19, prior year plus		20,973,705		
	3.25 SSAP No. 108 adjustments			(18,810,582)	(18,810,582)
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				(9,967,590)
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		(30,941,295)		
	4.23 SSAP No. 108 adjustments			(30,941,295)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				20,973,705
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				(2,163,123)
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				2,163,123
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				2,163,123

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	284,959,220	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		284,959,220
4.	Part D, Section 1, Column 6	814,436,498	
5.	Part D, Section 1, Column 7	(527,314,155)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(2,163,123)

		Fair Value Check	
7.	Part A, Section 1, Column 16	946,995,355	
8.	Part B, Section 1, Column 13	2,163,123	
9.	Total (Line 7 plus Line 8)		949,158,478
10.	Part D, Section 1, Column 9	1,094,100,657	
11.	Part D, Section 1, Column 10	(144,942,179)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	87,645,089	
14.	Part B, Section 1, Column 20	20,880,650	
15.	Part D, Section 1, Column 12	108,525,739	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,944,403,033	1,535,691,774
2.	Cost of cash equivalents acquired	20,422,149,494	105,964,099,263
3.	Accrual of discount	27,460,421	71,821,164
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals	1,500	10,949
6.	Deduct consideration received on disposals	19,521,906,115	105,627,220,117
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,872,108,333	1,944,403,033
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,872,108,333	1,944,403,033

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NONE								
0399999 - Totals								

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 - Totals																			

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
BGS260M02	Various	VA		02/23/2024	8.971	8,247,170	0	8,294,294
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						8,247,170	0	8,294,294
121836PQ7	Various	FL		05/18/2023	6.349	0	58,458	4,298,968
121836RS1	Various	NJ		06/15/2023	7.082	0	146	3,344,734
146738AB5	Various	WA		11/29/2022	8.750	0	36,774	6,331,211
146738BC2	Various	FL		12/09/2022	9.747	0	191,534	3,623,149
146738CD9	Various	WA		12/22/2022	8.569	0	211,883	4,837,687
146738FG9	Various	FL		02/09/2023	10.938	0	14,253	3,872,028
146738GH6	Various	CA		02/24/2023	8.973	0	28,643	5,075,030
146738IJ0	Various	FL		03/23/2023	8.368	0	99,271	10,934,608
146738JK6	Various	FL		04/11/2023	10.252	0	3,181	10,266,493
146738LM9	Various	CA		05/11/2023	9.093	0	381,054	5,608,015
146738MN6	Various	MA		05/26/2023	8.546	0	(2,980,373)	13,512,619
146738NO3	Various	CA		05/11/2023	9.232	0	13,380	2,987,407
146738OP9	Various	FL		06/06/2023	8.743	0	485,450	15,311,191
146738PQ6	Various	MA		06/23/2023	9.577	0	444,709	18,891,730
146738QR3	Various	CA		07/11/2023	9.090	0	241,083	13,774,883
146738RS0	Various	FL		07/27/2023	8.910	0	624,242	19,403,161
146738ST7	Various	FL		08/10/2023	8.785	0	199,086	6,004,276
146738UV9	Various	CA		08/24/2023	8.861	0	506,310	15,279,445
146738VW6	Various	CA		09/07/2023	9.799	0	309,873	12,468,200
146738WX3	Various	FL		09/21/2023	8.971	0	911,791	13,252,129
146738XY0	Various	CA		10/12/2023	8.984	0	629,081	13,289,771
146738ZA0	Various	CA		11/09/2023	8.506	0	149,582	9,319,935
146738ZB8	Various	CA		11/29/2023	10.020	0	75,907	5,827,605
146738ZD4	Various	FL		12/07/2023	9.870	0	622,882	5,027,166
146738ZG7	Various	CA		12/21/2023	9.590	0	494,010	9,302,220
146738ZI3	Various	CA		12/21/2023	9.680	0	285,140	8,602,270
146738ZJ1	Various	NC		01/11/2024	9.870	5,628,474	0	5,635,098
146738ZK8	Various	NC		01/11/2024	9.630	17,112,311	0	17,113,018
161225BB2	Various	PA		10/19/2023	8.390	0	10,454	8,499,140
161225FG7	Various	NY		11/03/2022	7.220	0	14,101	9,876,229
161225WX1	Various	PA		08/17/2023	8.000	0	9,965	21,664,922
20258#ZZ9	Various	OH		01/18/2022	3.510	0	1,400,000	87,005,568
243820AF4	Various	CO		12/15/2023	8.625	170,053	0	171,552
243820AH0	Various	FL		01/18/2024	9.661	3,716,867	0	3,786,856
243820XY8	Various	FL		07/21/2022	6.475	0	36,680	24,345,571
489123ZS1	Various	CA		01/05/2024	7.936	4,723,516	0	4,742,362
489123ZU6	Various	NY		01/11/2024	8.641	15,339,880	0	15,080,450
489123ZW2	Various	NY		01/19/2024	8.809	3,889,570	0	3,946,758
62938XPP3	Various	FL		11/17/2022	7.960	0	37,436	40,078,419
62938XZJ6	Various	NY		01/11/2024	9.390	9,736,308	0	9,906,248
86106#YY8	Various	TX		10/14/2021	7.180	0	9,141,893	26,059,627
BC01531674	Various	VA		11/07/2023	8.825	17,018,141	72,099	14,873,202
BC01727519	Various	NY		02/15/2024	8.100	7,694,220		7,708,464
BC01764356	Various	CA		03/07/2024	9.470	12,794,393		12,794,394
BGS210PL8	Various	CA		01/25/2024	9.630	17,814,720	0	17,820,424
BGS21TM27	Various	NC		01/25/2024	9.760	7,808,580	0	7,813,705
BGS21TRW6	Various	MD		01/25/2024	8.599	10,748,481	0	10,804,288
BGS22C8N3	Various	CA		02/01/2024	9.780	10,196,327	0	10,410,463
BGS22C9H5	Various	PA		02/08/2024	8.820	9,957,316	0	10,037,260
BGS22X5N0	Various	MA		02/08/2024	9.880	13,057,215	0	13,077,470
BGS22X8H0	Various	MA		02/08/2024	9.860	1,477,396	0	1,477,716
BGS24EFE9	Various	CA		02/22/2024	9.290	10,700,350	0	10,700,350
BGS260LY9	Various	FL		02/15/2024	8.804	12,296,844	0	12,346,470

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
BGS272DT1	Various	FL		02/29/2024	8.670	8,537,675	0	8,265,686
BGS272K22	Various	FL		03/07/2024	9.100	5,688,841	0	5,511,053
BGS274UY7	Various	CA		03/14/2024	8.290	10,289,308	0	10,098,085
BGS27NDZ1	Various	CA		03/21/2024	7.490	8,341,208	0	8,159,274
BGS27RM25	Various	MA		03/21/2024	9.780	12,859,802	0	12,859,802
BGS27T025	Various	FL		03/21/2024	9.000	8,552,973	0	8,334,140
0399999. Mortgages in good standing - Residential mortgages-all other						246,150,769	14,759,978	701,449,995
N216311	Salt Lake City	UT		07/19/2022	12.930		7,588,910	87,743,502
N226021	Arlington	VA		05/05/2022	4.490		3,405,254	108,131,878
N236011	Philadelphia	PA		06/23/2023	10.330		2,490,784	13,632,247
N236081	Bedford	MA		07/27/2023	10.580		2,605,998	85,130,891
N236121	Buena Park	CA		10/04/2023	8.520	(250,000)		31,754,350
N236131	Beverly Hills	CA		10/30/2023	10.820		305,933	34,951,375
N236151	Evanston	IL		11/21/2023	8.830	(244,800)		43,067,251
N236161	Minnetonka	MN		11/29/2023	8.830	(214,200)		35,848,801
N236281	Sandy	UT		03/25/2024	8.480	12,362,578		19,682,839
N237011	Los Angeles	CA		03/29/2023	6.310	(15,000)		39,250,000
N23A021	Willawong	AUS		08/02/2023	10.330		917,256	7,185,403
N23A031	Te Kauwhata	NZL		12/21/2023	10.080		615,865	10,028,378
NAC0111	Chicago	IL		03/07/2024	10.220	30,500,000		40,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						42,138,578	17,930,000	556,606,915
N226091	Brooklyn	NY		11/16/2022	14.570		13,939,916	293,999,510
0699999. Mortgages in good standing - Mezzanine Loans						0	13,939,916	293,999,510
0899999. Total Mortgages in good standing						296,536,517	46,629,894	1,560,350,714
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						296,536,517	46,629,894	1,560,350,714

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
NAG0491	Lehi	UT		06/01/2021	02/23/2024	17,655,461					0		17,655,461	17,655,461			0
Foreign Exchange Coupon Adj											0			945	945		945
0199999. Mortgages closed by repayment						17,655,461	0	0	0	0	0	0	17,655,461	17,656,406	945	0	945
Residential											0		79,322,008	79,518,404		196,396	196,396
Commercial											0		2,106,546	2,106,546			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	81,428,554	81,624,950	0	196,396	196,396
0599999 - Totals						17,655,461	0	0	0	0	0	0	99,084,015	99,281,356	945	196,396	197,341

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	2725 Sprott Private Resource Lending Fund III LP	Toronto				11/29/2022	3	0	307,752	0	3,677,478	1.149
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated								0	307,752	0	3,677,478	XXX
000000-00-0	2781 FIRST EAGLE DCF A FUNDING LLC	Boston	MA	First Eagle DCF Manager LLC		07/06/2023	1	0	400,000	0	2,400,000	1.330
000000-00-0	6126 Gryphon Mezzanine Partners LP	San Francisco	CA	Gryphon Mezzanine Partners GP LP		11/30/2017		0	21,258	0	315,730	6.340
000000-00-0	6132 Sagard Credit Partners LP	Toronto		Sagard Credit Partners Cayman GP Inc		10/09/2018		0	5,094	0	3,753,904	7.515
000000-00-0	6133 PineBridge Private Credit Feeder LP	New York	NY	PineBridge Private Credit Gen Part LP		11/28/2018		0	128,583	0	1,679,792	9.870
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Gryphon Mezzanine Partners II LP		12/20/2019		0	158,563	0	1,190,489	18.420
000000-00-0	6148 TTGA SBIC Pioneer Feeder Fund LP	Purchase	NY	TTGA SBIC Feeder GP LLC		05/25/2021		0	220,588	0	290,615	50.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	934,086	0	9,630,530	XXX
000000-00-0	2518 MidOcean Partners VI LP	New York	NY	MidOcean Associates V LP		11/09/2021	3	0	364,102	0	3,131,997	0.000
000000-00-0	2581 Energy Impact Fund II LP	New York	NY	Energy Impact Fund II GP LLC		11/12/2021	1	0	179,432	0	1,166,965	0.769
000000-00-0	2614 NSH Verisma Holdco LP	Radnor	PA	NewSpring Health Capital		12/16/2021	3	0	110,000	0	1,840,000	12.089
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY	Kennedy Lewis GP III LLC		12/27/2021	3	0	512,500	0	1,956,484	0.920
000000-00-0	2644 SDC Digital Infrastructure Opportunity Fund III LP	New York	NY	SDC DIOF III GP LP		04/25/2022	1	0	44,021	0	2,145,756	0.330
000000-00-0	2656 Trident IX LP	Greenwich	CT	Trident Capital IX LP		06/24/2022	1	0	215,485	0	2,461,538	0.070
000000-00-0	2662 Gallant Capital Partners II LP	Los Angeles	CA	Gallant Capital Partners GP I LP		11/02/2022	3	0	880,549	0	4,119,451	0.833
000000-00-0	2665 AEA Growth Equity Fund LP	San Francisco	CA	AEA Growth		04/29/2022	3	0	565,332	0	1,331,210	2.117
000000-00-0	2686 SER Capital Partners I LP	Houston	TX	Apollo Global Management		07/31/2021	3	0	887,422	0	1,527,681	1.951
000000-00-0	2710 Asper DHUK LP	London SE1 9SG		Asper Investment Management		10/21/2022	3	0	92,302	0	3,039,509	1.216
000000-00-0	2713 Rockland Power Partners IV LP	The Woodlands	TX	Rockland Power Partners III GP LLC		10/20/2022	3	0	122,302	0	3,464,823	1.807
000000-00-0	2733 Capital Z Partners (MGA) L.P.	New York	NY	Capital Z Partners		12/14/2022	3	0	13,125	0	0	1.054
000000-00-0	2743 Cressey & Company Fund VII LP	Chicago	IL	Cressey & Company GP VI LP		10/31/2023	3	0	330,000	0	2,670,000	0.171
000000-00-0	2748 INDUSTRY VENTURES SECONDARY X LP	San Francisco	CA	INDUSTRY VENTURES MANAGEMENT X LLC		01/02/2024	3	100,000	200,000	0	1,700,000	0.200
000000-00-0	2756 IPCC Fund LP	Wilmington	DE	IPCC GP LLC		05/25/2023	1	0	492,290	0	2,095,058	0.400
000000-00-0	2771 LS Power Fund V Feeder 1 LP	New Castle County	DE	LS Power Fund V GP LLC		12/04/2023	3	0	121,460	0	4,878,521	0.170
000000-00-0	2774 Terramont SC Co-Invest LP	New York	NY	Terramont Infrastructure Partners		08/01/2023	3	0	7,488	0	1,021,277	10.256
000000-00-0	2776 JFL Equity Investors VI LP	New York	NY	JFL GP Investors IV LLC		09/05/2023	3	0	288,625	0	1,770,751	0.150
000000-00-0	2780 Amulet Capital Fund III LP	Greenwich	CT	Amulet Capital Fund II GP LP		08/01/2023	3	0	17,520	0	3,025,466	0.360
000000-00-0	2800 Blue Ocean Income Fund III LP	New York	NY	Blue Ocean GP LLC		11/07/2023	3	0	115,950	0	1,269,102	0.150
000000-00-0	2802 Ara USDCF US Co Invest LP	Houston	TX	Ara Infrastructure		02/16/2024	3	2,290,181	80,165	0	3,200,201	3.333
000000-00-0	2811 Preservation Capital Partners Fund II LP	London		Preservation Capital Partners		01/17/2024	3	5,911,581	0	0	1,125,036	0.000
000000-00-0	2814 IHA GROUP HOLDINGS LLC	Boston	MA	Parent LLC c/o Fort Point Capital LLC		01/12/2024	2	115,700	0	0	0	0.229
000000-00-0	2820 MEGAWATT ACQUISITION PARTNERS LLC	Wilmington	DE	MEGAWATT ACQUISITION PARTNERS LLC		03/01/2024	2	49,300	0	0	0	0.042
000000-00-0	2821 TRP Continuation Fund GenOx LP	Birmingham	MI	TRP Capital Partners		02/22/2024	3	2,675,130	0	0	324,870	1.300
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	NB Secondary Opportunities Assoc III LP		05/23/2013	3	0	135,000	0	3,656,072	0.791
000000-00-0	6012 NB Strategic Co-Investment Partners III LP	New York	NY	NB Strat Co-Investment Assoc III GP LLC		01/28/2016	3	0	33,856	0	697,858	0.875
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	NB Secondary Opportunities Assoc IV LP		04/19/2017	3	0	221,969	0	2,382,731	0.419
000000-00-0	6021 Orchard Tosca Investment Partners LP	Cincinnati	OH	Orchard Investment Management LLC		08/19/2011		0	78,708	0	0	47.702
000000-00-0	6031 Snow Phipps III LP	New York	NY	Snow Phipps GP III LLC		06/08/2016	3	0	36,939	0	1,091,528	1.066
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Solamere Capital Fund II GP LP		08/19/2013	3	0	22,155	0	1,059,740	1.878
000000-00-0	6039 Tritium Partners LLC	Austin	TX	Tritium I GP LLC		06/26/2015		0	111,444	0	629,772	2.034
000000-00-0	6049 A&M Capital Opportunities Fund LP	Greenwich	CT	A&M Capital Opportunities-GP LP		10/01/2021		0	535,509	0	0	1.496
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA	ManchesterStory GP1 LLC		03/23/2017		0	33,226	0	793,819	2.526
000000-00-0	6053 Energy Impact Fund LP	New York	NY	Energy Impact Partners LLC		05/11/2017		0	9,272	0	1,266,782	1.318
000000-00-0	6058 Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II LLC		09/18/2017	1	0	45,056	0	254,262	4.477
000000-00-0	6064 Corsair Assist Investors LP	New York	NY	Rivercrest Capital GP LLC		05/25/2018		0	26,673	0	0	13.405
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Rivercrest Capital GP LLC		06/25/2018		0	101,665	0	2,699,709	1.360
000000-00-0	6067 NB Dyal IV US Investors LP	New York	NY	NB Dyal Associates IV LP		06/11/2018	3	0	166,902	0	4,828,491	0.273
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Trilantic Capital Partners Assoc VI LP		07/25/2018		0	124,999	0	1,274,577	0.273
000000-00-0	6073 Roark Capital Partners Fund V LP	Atlanta	GA	Roark Capital GenPar V LP		11/01/2018		0	13,867	0	847,430	0.144
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Blackstone Tac Opportunities Assoc 3 LLC		02/08/2019		0	209,673	0	0	0.243
000000-00-0	6079 Goldner Hawn Fund VII LP	Minneapolis	MN	Goldner Hawn GP LLC		04/29/2019		0	469,972	0	0	1.500

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	6082 Nutraceutical Investco LP	MADISON	CT	M&S GP LLC		10/18/2019		0	14,183	0	0	2.141
000000-00-0	6096 LLR Equity Partners VI LP	Philadelphia	PA	LLR Capital VI LP		05/13/2021		0	175,000	0	0	0.390
000000-00-0	6098 Dyal V US Investors LP	New York	NY	NB Dyal Associates V LP		10/01/2021		0	39,568	0	6,041,476	0.145
000000-00-0	6099 NB Strategic Capital LP	New York	NY	NB Strategic Capital Associates LP		03/05/2020		0	325,000	0	3,053,599	1.025
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY	NB Alternatives Advisors LLC		01/29/2020		0	317,759	0	721,555	0.493
000000-00-0	6101 Revelstoke EPIC Fund I LP	Denver	CA	RCP Single Asset Fund I GP LLC		10/01/2021		0	4,625	0	155,083	0.410
000000-00-0	6102 Riverwood Capital Partners III LP	Menlo Park	CA	Riverwood Capital III LP		03/27/2020		0	67,658	0	470,841	0.682
000000-00-0	6103 Cranemere Group Limited	Palo Alto	CA	The Cranemere Group Limited		05/21/2014		0	3,514,004	0	0	7.360
000000-00-0	6139 GreyLion Capital LP	New York	NY	GreyLion Capital GP LP		08/20/2014		0	46,900	0	1,471,726	2.833
000000-00-0	6140 GreyLion Capital II LP	New York	NY	GreyLion Capital II GP LP		02/28/2018		0	57,388	0	1,035,489	1.202
000000-00-0	6143 Private Equity Solutions SCSP	Luxembourg		DWS Investment SA		12/16/2019		0	135,779	0	1,159,221	1.585
1999999. Joint Venture Interests - Common Stock - Unaffiliated								11,141,892	12,714,821	0	84,857,457	XXX
000000-00-0	2757 MassMutual Ventures US IV GP	Springfield	MA	Massachusetts Mutual Life Ins Co		05/11/2023	3	0	771	0	0	1.000
2099999. Joint Venture Interests - Common Stock - Affiliated								0	771	0	0	XXX
000000-00-0	2773 Arrow Prince Co-Investment SCSp	Grand Duchy of Luxembourg		Bow Advisers II S a r l		07/25/2023	3	0	116,827	0	528,726	4.440
000000-00-0	6110 Lubert-Adler Workforce Housing Fund LP	Philadelphia	PA	Lubert-Adler Group WH LP		10/01/2021		0	375,000	0	1,125,000	3.548
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	491,827	0	1,653,726	XXX
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Massachusetts Mutual Life Ins Co		10/06/2021	3	0	1,854,609	15,627,058	12,597,873	4.706
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		06/30/2021	3	0	238,279	2,512,506	0	5.710
000000-00-0	2530 MM Horizon Savannah Member LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		10/25/2021	3	0	6,020,240	3,641,488	0	7.600
000000-00-0	2530A MM Horizon Savannah Member II LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		10/25/2021	3	1,587,305	0	0	0	0.000
000000-00-0	2676 Trailside MM Member II LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		07/26/2022	3	0	2,882,528	0	3,072,091	19.880
000000-00-0	2731 MM Kannapolis Industrial Member LLC	Boston	MA	Massachusetts Mutual Life Ins Co		02/08/2023	3	0	46,021	317,884	1,153,804	12.280
2299999. Joint Venture Interests - Real Estate - Affiliated								1,587,305	11,041,677	22,098,936	16,823,768	XXX
000000-00-0	6115 SHARB Investors LP	New York	NY	Waterfall Sentinel GP LLC		11/24/2020		0	71,142	0	0	23.250
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	71,142	0	0	XXX
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Hartford	CT	BREDIF GP LLC		03/24/2021	3	0	30,917,427	0	1,504,144	12.394
000000-00-0	2735 MALIC Debt Participations LLC	Charlotte	NC	MassMutual Ascend Life Insurance Company		02/06/2023	3	0	6,000	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	30,923,427	0	1,504,144	XXX
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Broad Sky Partners LLC		12/10/2021		0	59,915	0	0	38.330
000000-00-0	2616 Stork SPV LP	Greenwich	CT	Amulet Capital Fund II GP LP		12/20/2021		0	10,535	0	0	4.526
000000-00-0	2673 KSL Capital Partners CV I LP	Denver	CO	KSL Capital Partners		05/25/2022	1	0	4,086	0	1,357,002	0.578
000000-00-0	2744 OEP VIII Project Laser Co-Investment Partners LP	New York	NY	One Equity Partners		03/17/2023	3	0	4,302	0	0	0.544
000000-00-0	2782 Q-Energy V FCR	Madrid		Amulet Capital Fund II GP LP		08/18/2023	3	0	771,120	0	3,631,577	0.150
2599999. Joint Venture Interests - Other - Unaffiliated								0	849,958	0	4,988,579	XXX
39225A-AA-2	8034 Greater New York Mutual Surplus Note Series A	Springfield	MA	Massachusetts Mutual Life Ins Co	1.F FE	02/28/2024		30,000,000	0	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated								30,000,000	0	0	0	XXX
	7135 AMMC CLO XI Ltd-AMMC 2012-11A	Springfield	MA	Massachusetts Mutual Life Ins Co		05/09/2014	3	0	3,652,247	0	0	0.000
US0017-7C-A	7136 Ammc Clo 20 Ltd-AMMC 2017-20A	Springfield	MA	Massachusetts Mutual Life Ins Co		05/09/2014	3	0	4,451,287	0	0	0.000
US0017-5N-A	7138 AMMC CLO 15 Ltd-AMMC 2014-15A	Springfield	MA	Massachusetts Mutual Life Ins Co		05/09/2014	3	0	4,752,349	0	0	0.000
US0017-6N-A	7140 AMMC CLO 22 Ltd-AMMC 2018-22A SUB	Springfield	MA	Massachusetts Mutual Life Ins Co		05/09/2014	3	0	8,024,213	0	0	0.000
US0017-6R-A	7141 AMMC CLO 23 Ltd-AMMC 2020-23A SUB	Springfield	MA	Massachusetts Mutual Life Ins Co		05/09/2014	3	0	9,736,781	0	0	0.000
US0017-9T-A	7142 AMMC CLO 21 LTD-AMMC 2017-21A SUB	Springfield	MA	Massachusetts Mutual Life Ins Co		05/09/2014	3	0	944,341	0	0	0.000
US0017-43-A	7143 AMMC CLO 18 Ltd-AMMC 2016-18A SUB	Springfield	MA	Massachusetts Mutual Life Ins Co		05/09/2014	3	0	3,692,215	0	0	0.000
US0017-6E-A	7144 AMMC CLO XII Ltd-AMMC 2013-12A SUB	Springfield	MA	Massachusetts Mutual Life Ins Co		05/09/2014	3	0	145,871	0	0	0.000
US0676-3C-A	7155 Babson CLO Ltd/Cayman Is-BABSN LP-2A SUB	Springfield	MA	Massachusetts Mutual Life Ins Co		05/09/2014	3	0	4,731,579	0	0	0.000
53950X-10-6	7166 Loan Asset Issuer LLC Series 2022 NG-1	Springfield	MA	Massachusetts Mutual Life Ins Co		03/13/2014	3	0	(1,421,721)	0	0	0.000
US0017-6K-A	7167 AMMC CLO 16 Ltd	Springfield	MA	Massachusetts Mutual Life Ins Co		03/13/2014	3	0	(1,861,317)	0	0	0.000
000000-00-0	7170 RT balancing	Springfield	MA	Massachusetts Mutual Life Ins Co		01/01/2023		0	(32,095,016)	0	0	0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
00834H-10-4	7171 Affirm Asset Securitizat-2022-X1 CERT	Springfield	MA	Massachusetts Mutual Life Ins Co		03/31/2023	3	0	974,074	0	0	0.000
53948W-10-3	7174 Loan Asset Issuer LLC - Series 2021 NG-1 Class A Asset Backe	Springfield	MA	Massachusetts Mutual Life Ins Co		03/31/2023	3	0	(932,422)	0	0	0.000
US9291-7T-A	7177 Voya CLO 2018-2 Ltd-VOYA 2018-2A SUB	Springfield	MA	Massachusetts Mutual Life Ins Co		03/31/2023	3	0	70,047	0	0	0.000
US4493-1B-A	7182 ICG 2015-1A SUB VARIABLE COUPON 0.000000 MATURITY 20281019 ..	Springfield	MA	Massachusetts Mutual Life Ins Co		03/31/2023	3	0	(14,917)	0	0	0.000
US5018-8R-A	7183 LCM 19A INC VARIABLE COUPON 0.000000 MATURITY 20270715	Springfield	MA	Massachusetts Mutual Life Ins Co		03/31/2023	3	0	112,272	0	0	0.000
US6759-23-A	7184 OCT34 2017-1A SUB1 VARIABLE COUPON 0.000000 MATURITY 203001 .	Springfield	MA	Massachusetts Mutual Life Ins Co		03/31/2023	3	0	97,788	0	0	0.000
863931-10-1	7203 Structured Carbon Level -SCLM3 2023-1 R	Springfield	MA	Massachusetts Mutual Life Ins Co		11/30/2023	3	0	622,465	0	0	0.000
92259U-AG-3	7206 Velocity Commercial Capi-VCC 2022-2 M6	Springfield	MA	Massachusetts Mutual Life Ins Co		02/28/2024	3	4,768,814	0	0	0	0.000
	7207 Thunderbolt II Aircraft -TBOLT 2018-A G	Springfield	MA	Massachusetts Mutual Life Ins Co		02/28/2024	3	371,093	0	0	0	0.000
US8860-7B-A	7208 Thunderbolt III Aircraft-TBOLT 2019-1 E	Springfield	MA	Massachusetts Mutual Life Ins Co		02/28/2024	3	3,753,278	0	0	0	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								8,893,185	5,682,137	0	0	XXX
6099999. Total - Unaffiliated								50,035,077	21,051,721	0	104,807,770	XXX
6199999. Total - Affiliated								1,587,305	41,965,875	22,098,936	18,327,912	XXX
6299999 - Totals								51,622,382	63,017,596	22,098,936	123,135,682	XXX

E03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	6116 Sierra Senior Loan Strategy JV I LLC ..	New York	NY	Distribution	07/16/2015	03/21/2024	0	0	0	0	0	0	0	0	604,450	0	0	0	0
000000-00-0	6125 Monarch Capital Partners IV LP	New York	NY	Distribution	10/30/2017	03/25/2024	0	0	0	0	0	0	0	0	865,442	0	0	0	0
000000-00-0	6126 Gryphon Mezzanine Partners LP	San Francisco	CA	Distribution	11/30/2017	01/12/2024	0	0	0	0	0	0	0	0	51,117	0	0	0	0
000000-00-0	6132 Sagard Credit Partners LP	Toronto		Distribution	10/09/2018	03/26/2024	0	0	0	0	0	0	0	0	57,551	0	0	0	0
000000-00-0	6133 PineBridge Private Credit Feeder LP	New York	NY	Distribution	11/28/2018	03/31/2024	0	0	0	0	0	0	0	0	2,900,757	0	0	0	0
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Distribution	12/20/2019	03/31/2024	0	0	0	0	0	0	0	0	543,991	0	0	0	0
000000-00-0	6135 NB Direct Access Insurance SPV LLC	Wilmington	DE	Distribution	08/21/2020	02/23/2024	0	0	0	0	0	0	0	0	8,645	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	5,031,953	0	0	0	0
000000-00-0	2242 Gryphon Partners V LP	San Francisco	CA	Distribution	08/29/2018	03/08/2024	0	0	0	0	0	0	0	0	1,138,775	0	0	0	0
000000-00-0	2416 Gryphon Partners VI LP	San Francisco	CA	Distribution	11/26/2021	03/08/2024	0	0	0	0	0	0	0	0	66,038	0	0	0	0
000000-00-0	2581 Energy Impact Fund II LP	New York	NY	Distribution	11/12/2021	03/31/2024	0	0	0	0	0	0	0	0	68,814	0	0	0	0
000000-00-0	2656 Trident IX LP	Greenwich	CT	Distribution	06/24/2022	03/21/2024	0	0	0	0	0	0	0	0	11,576	0	0	0	0
000000-00-0	2665 AEA Growth Equity Fund LP	San Francisco	CA	Distribution	04/29/2022	03/31/2024	0	0	0	0	0	0	0	0	321,963	0	0	0	0
000000-00-0	2705 Energy Acquisition Vehicle LP	New York	NY	Distribution	09/22/2022	03/05/2024	0	0	0	0	0	0	0	0	617,636	0	0	0	0
000000-00-0	2713 Rockland Power Partners IV LP	The Woodlands	TX	Distribution	10/20/2022	03/31/2024	0	0	0	0	0	0	0	0	281,850	0	0	0	0
000000-00-0	2755 Bertram Capital V LP	Foster City	CA	Distribution	06/09/2023	03/01/2024	0	0	0	0	0	0	0	0	76,415	0	0	0	0
000000-00-0	2756 IPCC Fund LP	Wilmington	DE	Distribution	05/25/2023	03/04/2024	0	0	0	0	0	0	0	0	249,439	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	2776 JFL Equity Investors VI LP	New York	NY	Distribution	09/05/2023	03/06/2024	0	0	0	0	0	0	0	0	41,506	0	0	0	0
000000-00-0	2780 Amulet Capital Fund III LP	Greenwich	CT	Distribution	08/01/2023	02/21/2024	0	0	0	0	0	0	0	0	119,501	0	0	0	0
000000-00-0	2791 Eurazeo Transition Infrastructure Fund SLP	Paris		Distribution	10/03/2023	03/28/2024	0	0	0	0	0	0	0	0	6,240	0	0	0	0
000000-00-0	2802 Ara USDCF US Co Invest LP	Houston	TX	Distribution	02/16/2024	03/01/2024	0	0	0	0	0	0	0	0	323,283	0	0	0	0
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	Distribution	05/23/2013	03/08/2024	0	0	0	0	0	0	0	0	287,777	0	0	0	0
000000-00-0	6012 NB Strategic Co-Investment Partners III LP	New York	NY	Distribution	01/28/2016	03/15/2024	0	0	0	0	0	0	0	0	795,189	0	0	0	0
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	04/19/2017	03/27/2024	0	0	0	0	0	0	0	0	253,598	0	0	0	0
000000-00-0	6014 OLG Investment Partners LP	Cincinnati	OH	Distribution	09/27/2013	02/20/2024	0	0	0	0	0	0	0	0	129,684	0	0	0	0
000000-00-0	6031 Snow Phipps III LP	New York	NY	Distribution	06/08/2016	01/17/2024	0	0	0	0	0	0	0	0	9,859	0	0	0	0
000000-00-0	6032 Snow Phipps LP	New York	NY	Distribution	02/06/2007	02/13/2024	0	0	0	0	0	0	0	0	29,473	0	0	0	0
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Distribution	08/19/2013	02/29/2024	0	0	0	0	0	0	0	0	215,017	0	0	0	0
000000-00-0	6040 Vida Longevity Fund LP	Austin	TX	Distribution	04/01/2015	02/14/2024	0	0	0	0	0	0	0	0	324,664	0	0	0	0
000000-00-0	6049 A&M Capital Opportunities Fund LP	Greenwich	CT	Distribution	10/01/2021	03/21/2024	0	0	0	0	0	0	0	0	87,310	0	0	0	0
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA	Distribution	03/23/2017	01/30/2024	0	0	0	0	0	0	0	0	214,180	0	0	0	0
000000-00-0	6054 Greenspring Global Partners VIII LP	Owing Mills	MD	Distribution	07/14/2017	01/19/2024	0	0	0	0	0	0	0	0	84,108	0	0	0	0
000000-00-0	6055 Greenspring Opportunities V LP	Owing Mills	MD	Distribution	01/22/2018	01/19/2024	0	0	0	0	0	0	0	0	96,250	0	0	0	0
000000-00-0	6057 LLR Equity Partners V LP	Philadelphia	PA	Distribution	03/31/2017	03/31/2024	0	0	0	0	0	0	0	0	1,143,114	0	0	0	0
000000-00-0	6063 Rivercrest Capital Partners LP	Fort Worth	TX	Distribution	04/02/2018	03/29/2024	0	0	0	0	0	0	0	0	56,848	0	0	0	0
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Distribution	06/25/2018	01/12/2024	0	0	0	0	0	0	0	0	154,170	0	0	0	0
000000-00-0	6067 NB Dyal IV US Investors LP	New York	NY	Distribution	06/11/2018	03/29/2024	0	0	0	0	0	0	0	0	683,083	0	0	0	0
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Distribution	07/25/2018	03/31/2024	0	0	0	0	0	0	0	0	1,422,486	0	0	0	0
000000-00-0	6073 Roark Capital Partners Fund V LP	Atlanta	GA	Distribution	11/01/2018	01/31/2024	0	0	0	0	0	0	0	0	551	0	0	0	0
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Distribution	02/08/2019	03/28/2024	0	0	0	0	0	0	0	0	117,719	0	0	0	0
000000-00-0	6086 Gallant Capital Partners I LP	Los Angeles	CA	Distribution	05/29/2020	03/25/2024	0	0	0	0	0	0	0	0	391,735	0	0	0	0
000000-00-0	6098 Dyal V US Investors LP	New York	NY	Distribution	10/01/2021	02/07/2024	0	0	0	0	0	0	0	0	122,723	0	0	0	0
000000-00-0	6099 NB Strategic Capital LP	New York	NY	Distribution	03/05/2020	02/26/2024	0	0	0	0	0	0	0	0	365,979	0	0	0	0
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY	Distribution	01/29/2020	03/11/2024	0	0	0	0	0	0	0	0	86,820	0	0	0	0
000000-00-0	6104 Vivo Capital Fund IX LP	Palo Alto	CA	Distribution	09/09/2019	03/27/2024	0	0	0	0	0	0	0	0	113,583	0	0	0	0
000000-00-0	6139 GreyLion Capital LP	New York	NY	Distribution	08/20/2014	01/04/2024	0	0	0	0	0	0	0	0	27,299	0	0	0	0
000000-00-0	6140 GreyLion Capital II LP	New York	NY	Distribution	02/28/2018	03/31/2024	0	0	0	0	0	0	0	0	78,609	0	0	0	0
000000-00-0	6143 Private Equity Solutions SCSP	Luxembourg		Distribution	12/16/2019	03/04/2024	0	0	0	0	0	0	0	0	29,753	0	0	0	0
000000-00-0	6151 Quibi Holdings LLC (Class A)	US	CA	Distribution	08/24/2018	03/31/2024	0	0	0	0	0	0	0	0	0	0	0	0	189,619
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	0	0	0	0	0	10,644,618	0	0	0	189,619
000000-00-0	2792 Hayfin Maritime Yield Fund LP	George Town		Distribution	10/25/2023	03/08/2024	0	0	0	0	0	0	0	0	174,753	0	0	0	0
000000-00-0	6107 Lubert-Adler Real Estate Fund VII-B LP	Philadelphia	PA	Distribution	04/07/2017	02/16/2024	0	0	0	0	0	0	0	0	666,670	0	0	0	0
000000-00-0	6111 Hillpointe Workforce Housing Partnership I LP	Winter Park	FL	Distribution	03/17/2020	03/31/2024	0	0	0	0	0	0	0	0	372,847	0	0	0	0
000000-00-0	6112 Hillpointe Workforce Housing Partnership II LP	Winter Park	FL	Distribution	11/03/2020	02/29/2024	0	0	0	0	0	0	0	0	149,246	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	1,363,517	0	0	0	0
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Distribution	10/06/2021	03/31/2024	0	0	0	0	0	0	0	0	522,538	0	0	0	0
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Hartford	CT	Distribution	06/30/2021	03/31/2024	0	0	0	0	0	0	0	0	22,735	0	0	0	0
000000-00-0	2530 MM Horizon Savannah Member II LLC	Springfield	MA	Distribution	10/25/2021	03/25/2024	0	0	0	0	0	0	0	0	1,594,608	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	0	2,139,881	0	0	0	0
000000-00-0	6114 Pretium Mortgage Credit Partners I LP	New York	NY	Liquidation of Investment	12/04/2014	03/31/2024	63,180	(573,137)	0	0	0	(573,137)	0	(13,890)	13,890	0	523,847	523,847	13,890
000000-00-0	6115 SHARB Investors LP	New York	NY	Distribution	11/24/2020	01/01/2024	0	0	0	0	0	0	0	0	237,200	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							63,180	(573,137)	0	0	0	(573,137)	0	(13,890)	251,090	0	523,847	523,847	13,890
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Hartford	CT	Distribution	03/24/2021	03/31/2024	0	0	0	0	0	0	0	0	5,482,024	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	0	5,482,024	0	0	0	0
000000-00-0	2707 TSS Co-Invest Holdings LP	Beverly Hills	CA	Distribution	09/09/2022	03/29/2024	0	0	0	0	0	0	0	0	7,621	0	0	0	0
000000-00-0	2709 Low Carbon Renewables Fund SCSp	Luxembourg		Distribution	02/09/2023	03/31/2024	0	0	0	0	0	0	0	0	14,417	0	0	0	0
000000-00-0	2765 Energy Acquisition Vehicle II LP	Wilmington	DE	Distribution	06/01/2023	03/31/2024	0	0	0	0	0	0	0	0	1,924,264	0	0	0	0
000000-00-0	6147 Monza Energy LLC	Houston	TX	Distribution	04/17/2018	03/12/2024	0	0	0	0	0	0	0	0	196,845	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	0	2,143,148	0	0	0	0
US0017-7C-A	7136 Ammc Clo 20 Ltd-AMMC 2017-20A	Springfield	MA	Distribution	05/09/2014	03/31/2024	0	0	0	0	0	0	0	0	194,574	0	0	0	0
US0017-48-A	7137 AMMC CLO XIV Ltd-AMMC 2014-14A	Springfield	MA	Distribution	05/09/2014	03/31/2024	0	0	0	0	0	0	0	0	583,885	0	0	0	0
US0017-6N-A	7140 AMMC CLO 22 Ltd-AMMC 2018-22A SUB	Springfield	MA	Distribution	05/09/2014	03/31/2024	0	0	0	0	0	0	0	0	668,480	0	0	0	0
US5595-3P-A	7147 Magnetite XVI Ltd-MAGNE 2015-16A SUB	Springfield	MA	Distribution	05/09/2014	03/01/2024	0	0	0	0	0	0	0	0	700,674	350,337	0	350,337	0
US6738-9Y-A	7159 Oaktree CLO 2015-1 Ltd-OAKCL 2015-1A SUB	Springfield	MA	Distribution	05/09/2014	02/28/2024	0	0	0	0	0	0	0	0	0	0	0	0	0
US3631-9W-A	7161 Galaxy XXIII CLO Ltd-GALXY 2017-23A SUBA	Springfield	MA	Distribution	05/09/2014	03/31/2024	0	0	0	0	0	0	0	0	366,592	0	0	0	0
46655H-AK-9	7164 JCP Direct Lending CLO 2022 LLC	Springfield	MA	Distribution	03/13/2014	03/31/2024	0	0	0	0	0	0	0	0	767,970	0	0	0	0
53950T-10-5	7165 Loan Asset Issuer LLC SER 2021 M-2	Springfield	MA	Distribution	03/13/2014	03/31/2024	0	0	0	0	0	0	0	0	(7,905)	(3,952)	0	(3,952)	0
00834H-10-4	7171 Affirm Asset Securitizat-2022-X1 CERT	Springfield	MA	Distribution	03/31/2023	03/31/2024	0	0	0	0	0	0	0	0	1,948,148	974,074	0	974,074	0
US4493-1B-A	7182 ICG 2015-1A SUB VARIABLE COUPON 0.000000 MATURITY 20281019	Springfield	MA	Distribution	03/31/2023	03/31/2024	0	0	0	0	0	0	0	0	13,515	6,757	0	6,757	0
US5018-8R-A	7183 LCM 19A INC VARIABLE COUPON 0.000000 MATURITY 20270715	Springfield	MA	Distribution	03/31/2023	03/31/2024	0	0	0	0	0	0	0	0	183,145	91,572	0	91,572	0
US6759-23-A	7184 OCT34 2017-1A SUB1 VARIABLE COUPON 0.000000 MATURITY 203001	Springfield	MA	Distribution	03/31/2023	03/31/2024	0	0	0	0	0	0	0	0	0	0	0	0	0
92259U-AG-3	7206 Velocity Commercial Capi-VCC 2022-2 M6	Springfield	MA	Distribution	02/28/2024	03/31/2024	0	0	0	0	0	0	0	0	156,254	0	0	0	0
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	0	0	0	0	0	0	0	5,575,331	1,418,789	0	1,418,789	0
6099999. Total - Unaffiliated							63,180	(573,137)	0	0	0	(573,137)	0	(13,890)	25,009,656	1,418,789	523,847	1,942,636	203,509
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	7,621,905	0	0	0	0
6299999 - Totals							63,180	(573,137)	0	0	0	(573,137)	0	(13,890)	32,631,561	1,418,789	523,847	1,942,636	203,509

SCHEDULE D - PART 3

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

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777543-YY-9	Village of Rosemont IL		01/31/2024	TaxMuniGO		4,397,190	0	0	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,397,190	0	0	XXX
74529J-PX-7	Puerto Rico Sales Tax Fi-REVENUE BONDS		01/12/2024	JP MORGAN SECURITIES		995,080	1,000,000	2,222	5.B YE
0909999999. Subtotal - Bonds - U.S. Special Revenues						995,080	1,000,000	2,222	XXX
00138C-AX-6	Corebridge Global Fundin-CRBG 5.2 01/12/		01/09/2024	BOFAMLSEC		8,328,667	8,333,000	0	1.F FE
009158-BH-8	Air Products and Chemica-SENIOR UNSECURE		02/29/2024	VARIOUS		15,190,724	15,300,000	26,552	1.F FE
009158-BJ-4	Air Products and Chemica-SENIOR UNSECURE		03/27/2024	SUNTRUST CAPITAL MAR		9,980,800	10,000,000	69,931	1.F FE
025816-DN-6	American Express Co-SENIOR UNSECURED		02/13/2024	JP MORGAN SECURITIES		5,335,250	5,000,000	0	1.F FE
02665W-EY-3	American Honda Finance C-SENIOR UNSECURE		01/08/2024	SMBC NIKKO SECURITIE		3,846,423	3,847,000	0	1.G FE
03073E-AR-6	Cencora Inc-SENIOR UNSECURED		03/21/2024	BOFAMLSEC		3,788,339	4,294,000	43,417	2.A FE
03740M-AB-6	AON 5.15 03/01/29		03/27/2024	JP MORGAN SECURITIES		10,060,800	10,000,000	42,917	2.A FE
03740M-AC-4	AON North America Inc-SENIOR UNSECURED		02/28/2024	CITIGROUP GLOBAL MAR		6,649,666	6,667,000	0	2.B FE
038222-AN-5	Applied Materials Inc-SENIOR UNSECURED		01/30/2024	U. S. BANCORP		10,255,596	12,110,000	35,321	1.F FE
04010L-BF-9	Ares Capital Corp-SENIOR UNSECURED		01/16/2024	BOFAMLSEC		24,161,552	24,365,000	0	2.C FE
040168-AA-0	Arglass V-F2 LLC Senior Secured Notes		02/06/2024	JEFFGROUPLLC		22,321,450	22,321,450	0	2.B Z
04636N-AM-5	Astrazeneca Finance LLC-SENIOR UNSECURED		03/21/2024	DAIWA SECURITIES AME		5,905,546	5,900,000	23,289	1.F FE
04685A-3T-6	Athene Global Funding-SECURED		03/21/2024	BOFAMLSEC		15,000,000	15,000,000	0	1.E FE
053484-AC-5	AvalonBay Communities In-SENIOR UNSECURE		02/13/2024	U. S. BANCORP		9,183,745	10,570,000	41,282	1.G FE
05377R-HZ-0	Avis Budget Rental Car F-AESOP 2024-1A B		01/18/2024	CANTOR		6,526,914	6,500,000	10,563	1.F FE
055328-AL-2	BCC Middle Market CLO 20-BCMM 2018-1A A1		01/31/2024	CITIGROUP GLOBAL MAR		16,500,000	16,500,000	0	1.A Z
05541T-AP-6	BGC Partners Inc-SENIOR UNSECURED		01/30/2024	EXCHANGE OFFER		4,396,718	4,400,000	24,063	2.C FE
05565E-CJ-2	BMW US Capital LLC-SENIOR UNSECURED		03/27/2024	SCOTIA CAPITAL MARKE		10,014,400	10,000,000	0	1.F Z
05606F-AN-3	BX Trust 2019-OC11-BX 2019-OC11 E		03/31/2024	PERFORM		(6,426,875)	(8,000,000)	(6,135)	1.B
075887-CR-8	Becton Dickinson & Co-SENIOR UNSECURED		02/13/2024	CITIGROUP GLOBAL MAR		9,910,200	10,000,000	9,477	2.B FE
088929-AB-0	BGC Group Inc-SENIOR UNSECURED		01/29/2024	EXCHANGE OFFER		4,397,190	4,400,000	32,254	2.C FE
12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3		01/30/2024	BARCLAYS CAPITAL INC		1,328,270	1,520,263	2,196	1.A FE
12510H-AL-4	CARS-DB5 LP-CAUTO 2021-1A A2		01/18/2024	BARCLAYS CAPITAL INC		740,894	949,864	421	1.A FE
125523-CL-2	Cigna Corp-SENIOR UNSECURED		01/12/2024	BOFAMLSEC		2,652,526	3,020,000	24,563	2.A FE
12592B-AR-5	CNH Industrial Capital L-SENIOR UNSECURE		03/27/2024	BARCLAYS CAPITAL INC		20,327,400	20,000,000	241,389	2.A FE
17136M-AA-0	Church & Dwight Co Inc-SENIOR UNSECURED		03/13/2024	VARIOUS		30,209,993	36,400,000	189,897	2.A FE
17275R-BS-0	Cisco Systems Inc-SENIOR UNSECURED		03/27/2024	VARIOUS		20,117,400	20,000,000	59,125	1.E FE
18055#-CF-7	Clarion Lion Properties Senior Note Seri		02/01/2024	DIRECT		13,000,000	13,000,000	0	1.F Z
18055#-CG-5	Clarion Lion Properties Senior Note Seri		02/01/2024	DIRECT		7,000,000	7,000,000	0	1.F Z
191216-CT-5	Coca-Cola Co/The-SENIOR UNSECURED		02/13/2024	GOLDMAN		9,310,600	10,000,000	134,167	1.E FE
20268A-AB-8	Commonbond Student Loan -CBSLT 2021-BGS		01/03/2024	BARCLAYS CAPITAL INC		2,231,768	2,705,173	1,232	1.G FE
20268W-AB-0	Commonbond Student Loan -CBSLT 2021-AGS		01/04/2024	BARCLAYS CAPITAL INC		685,919	902,525	456	1.D FE
224044-CS-4	Cox Communications Inc-SENIOR UNSECURED		01/16/2024	JP MORGAN SECURITIES		40,950,800	40,000,000	215,333	2.B FE
22822V-BD-2	Crown Castle Inc-SENIOR UNSECURED		03/21/2024	JP MORGAN SECURITIES		5,071,350	5,000,000	84,778	2.B FE
233331-BK-2	DTE Energy Co-SENIOR UNSECURED		02/13/2024	MITSUBISHI UFJ SEC I		9,930,500	10,000,000	0	2.B FE
23338V-AN-6	DTE Electric Co-SECURED		03/21/2024	CITIGROUP GLOBAL MAR		8,390,845	9,372,000	86,066	1.E FE
233853-AV-2	Daimler Truck Finance No-SENIOR UNSECURE		01/10/2024	BOFAMLSEC		6,409,279	6,420,000	0	1.G FE
25179M-BF-9	DVN 4 1/2 01/15/30		01/30/2024	CITIGROUP GLOBAL MAR		3,302,916	3,429,000	6,858	2.B FE
25746U-DL-0	Dominion Energy Inc-SENIOR UNSECURED		03/13/2024	U. S. BANCORP		8,541,261	10,463,000	19,618	2.B FE
26444H-AH-4	Duke Energy Florida LLC-SECURED		01/31/2024	BARCLAYS CAPITAL INC		11,617,601	13,100,000	53,410	1.F FE
278062-AD-6	EATON CORP-SR UNSECURED		01/12/2024	JEFFERIESLLC		16,705,621	17,350,000	144,583	1.G FE
278062-AK-0	Eaton Corp-SENIOR UNSECURED		02/13/2024	SUSQUEHANNA BANCSHAR		3,124,168	3,176,000	33,388	1.G FE
29280M-AA-9	Energy Asset Issuer Trus Senior Secured		02/09/2024	DIRECT		32,000,000	32,000,000	0	1.F PL
29379V-BL-6	Enterprise Products Oper-SENIOR UNSECURE		03/21/2024	WELLS FARGO		13,607,944	13,934,000	61,155	1.G FE

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29977F-AA-2	EverBright Solar Trust 2-EVBRT 2024-A A		03/20/2024	RBC CAPITAL MARKETS		7,929,603	8,000,000	0	1.G FE
30225V-AK-3	Extra Space Storage LP-SENIOR UNSECURED		01/26/2024	U. S. BANCORP		4,767,408	4,697,000	20,810	2.B FE
30225V-AR-8	Extra Space Storage LP-SENIOR UNSECURED		01/12/2024	U. S. BANCORP		10,455,400	10,000,000	75,389	2.B FE
30231G-BN-1	Exxon Mobil Corp-SENIOR UNSECURED		01/12/2024	JEFFERIESLLC		12,964,568	14,428,000	96,235	1.D FE
36120F-AA-3	Granite Park FX Notes Is Senior Secured		02/28/2024	DIRECT		12,153,343	12,155,300	0	1.G PL
36120F-AB-1	Granite Park FX Notes Is Senior Secured		02/28/2024	DIRECT		12,973,542	12,977,000	0	2.B PL
361886-DA-9	GMF Floorplan Owner Revo-GFORT 2024-1 A1		03/19/2024	CITIGROUP GLOBAL MAR		19,247,526	19,250,000	0	1.A FE
361886-DC-5	GMF Floorplan Owner Revo-GFORT 2024-1 B		03/19/2024	CITIGROUP GLOBAL MAR		4,749,953	4,750,000	0	1.C FE
36831B-CC-6	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B1		01/24/2024	BOFAMLSEC		7,221,780	6,813,000	39,738	1.E FE
36831B-CF-9	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B2		01/24/2024	BOFAMLSEC		5,237,185	5,020,000	29,280	1.F FE
373298-BR-8	GEORGIA-PACIFIC LLC-SENIOR UNSECURED		01/31/2024	FIRST TENNESSEE		4,601,157	3,997,000	65,822	1.G FE
37519H-AA-6	GigSky Inc-UNSECURED		02/22/2024	GUGGENHEIM		3,960,000	4,000,000	0	1.F Z
38173M-AE-2	Golub Capital BDC Inc-SENIOR UNSECURED		01/29/2024	WELLS FARGO		8,014,564	8,106,000	0	2.C FE
38179N-AB-0	Golub Capital Partners C-GOCAP 2024-71A		02/05/2024	BNP PARIBAS		16,000,000	16,000,000	0	1.A FE
38237G-AA-7	GoodLeap Sustainable Hom-GOOD 2021-4GS A		01/16/2024	MORGAN		7,960,258	10,422,596	15,645	1.F FE
38349Y-AA-3	GoTo Group Inc-FIRST LIEN		02/05/2024	EXCHANGE OFFER		431,040	531,250	12,499	4.A FE
38349Y-AB-1	GoTo Group Inc-LOGM 5 1/2 05/01/28		02/05/2024	EXCHANGE OFFER		583,172	531,250	16,911	5.B FE
39154T-CM-8	GreatAmerica Leasing Rec-GALC 2024-1 C		01/23/2024	BOFAMLSEC		1,949,715	1,950,000	0	1.F FE
39573A-AE-2	GreenState Auto Receivab-GRNST 2024-1A B		03/11/2024	BOFAMLSEC		2,399,222	2,400,000	0	1.C FE
39573A-AF-9	GreenState Auto Receivab-GRNST 2024-1A C		03/11/2024	BOFAMLSEC		2,999,979	3,000,000	0	1.F FE
40443Q-AA-1	HPS Private Credit CLO 2-HPSPR 2024-2A A		02/14/2024	NATIXIS CAP MKT		7,700,000	7,700,000	0	1.A Z
423452-AG-6	Helmerich & Payne Inc-SENIOR UNSECURED		03/21/2024	GOLDMAN		6,551,204	7,830,000	111,012	2.A FE
437076-BY-7	Home Depot Inc/The-SENIOR UNSECURED		03/27/2024	BOFAMLSEC		5,671,715	6,150,000	53,420	1.F FE
437076-CJ-9	Home Depot Inc/The-SENIOR UNSECURED		03/27/2024	BNP PARIBAS		5,733,560	7,000,000	5,833	1.F FE
438516-CJ-3	Honeywell International Inc-HON 4.95 02/		03/21/2024	CITIGROUP GLOBAL MAR		4,556,340	4,500,000	24,750	1.F FE
444859-CA-8	Humana Inc-SENIOR UNSECURED		03/27/2024	GOLDMAN		10,228,224	10,240,000	27,520	2.B FE
44929B-BD-5	ICRE REIT Holdings Senior Note Series I		02/15/2024	WELLS FARGO		16,000,000	16,000,000	0	1.F Z
44929B-BE-3	ICRE REIT Holdings Senior Note Series I		02/15/2024	WELLS FARGO		5,000,000	5,000,000	0	1.F Z
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		03/01/2024	PAYUP		(3,191)	(3,166)	0	4.C FM
47587#-AA-6	JEN HoldCo 23 LLC Senior Secured Note		01/23/2024	DIRECT		1,449,074	1,449,074	0	2.B PL
47587*-AA-0	JEN HoldCo 24 LLC Senior Secured Notes		02/15/2024	DIRECT		2,583,000	2,583,000	0	2.B Z
49271V-AN-0	Keurig Dr Pepper Inc-SENIOR UNSECURED		01/30/2024	CITIGROUP GLOBAL MAR		3,669,225	4,350,000	36,975	2.B FE
49271V-AQ-3	Keurig Dr Pepper Inc-SENIOR UNSECURED		01/12/2024	BARCLAYS CAPITAL INC		5,244,470	5,500,000	56,925	2.B FE
494553-AD-2	Kinder Morgan Inc-SENIOR UNSECURED		01/29/2024	MIZUHO SECURITIES		7,986,720	8,000,000	0	2.B FE
512807-AV-0	Lam Research Corp-SENIOR UNSECURED		02/13/2024	JP MORGAN SECURITIES		5,780,337	6,900,000	21,850	1.G FE
55336V-BQ-2	MPLX LP-SENIOR UNSECURED		03/27/2024	VARIOUS		17,229,325	20,000,000	155,319	2.B FE
571676-AU-9	Mars Inc-SENIOR UNSECURED		01/30/2024	VARIOUS		3,915,901	3,957,000	51,622	1.E FE
579780-AS-6	McCormick & Co Inc/MD-SENIOR UNSECURED		02/13/2024	VARIOUS		5,161,054	6,408,000	21,334	2.B FE
58013M-FM-1	McDonald's Corp-SENIOR UNSECURED		02/29/2024	WELLS FARGO		3,598,854	4,200,000	744	2.A FE
58013M-FQ-2	McDonald's Corp-SENIOR UNSECURED		01/26/2024	U. S. BANCORP		4,700,850	5,000,000	14,500	2.A FE
58769J-AR-8	Mercedes-Benz Finance No-SENIOR UNSECURE		01/08/2024	BOFAMLSEC		3,329,034	3,333,000	0	1.F FE
58989V-2G-8	Met Tower Global Funding-SECURED		01/10/2024	BOFAMLSEC		9,991,400	10,000,000	0	1.D FE
631005-BJ-3	Narragansett Electric Co-SENIOR UNSECURE		03/21/2024	BOFAMLSEC		13,581,916	14,875,000	232,864	1.G FE
63902H-AM-1	Nature Conservancy/The-SENIOR UNSECURED		02/27/2024	SOUTHWEST SEC.		1,085,916	1,300,000	3,165	1.C FE
63941U-AB-9	Navient Private Educatio-NAVSL 2020-GA B		01/19/2024	JP MORGAN SECURITIES		1,091,125	1,405,000	781	1.B FE
63942G-AA-1	Navient Private Educatio-NAVSL 2021-FA A		03/27/2024	BOFAMLSEC		4,076,238	4,767,530	2,352	1.A FE
63942J-AB-3	Navient Private Educatio-SERIES 21-CA CL		01/11/2024	BOFAMLSEC		4,211,875	5,750,000	367	1.C FE
63946T-AA-9	NB Direct Access Insuran Senior Secured		03/31/2024	VARIOUS		1,073,171	1,073,171	0	2.A PL

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64034D-AB-3	Nelnet Student Loan Trus-NSLT 2018-4 B		03/28/2024	BOFAMLSEC		8,038,313	8,600,000	13,062	1.C FE
64105M-AA-9	Nestle Capital Corp-SENIOR UNSECURED		03/13/2024	JP MORGAN SECURITIES		9,577,152	9,600,000	3,720	1.D FE
64116#-AK-9	Netrality Properties LP Senior Notes Ser		02/20/2024	DIRECT		25,000,000	25,000,000	0	2.B Z
65339K-CT-5	NextEra Energy Capital H-SENIOR UNSECURE		01/29/2024	WELLS FARGO		9,978,900	10,000,000	0	2.A FE
65364U-AL-0	Niagara Mohawk Power Cor-SENIOR UNSECURE		03/27/2024	DEUTSCHE BANK SECURI		5,258,880	5,500,000	69,280	2.A FE
67066G-AF-1	NVIDIA Corp-SENIOR UNSECURED		01/26/2024	DAIWA SECURITIES AME		6,840,300	7,500,000	70,656	1.E FE
67117D-AC-4	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		01/31/2024	MIZUHO SECURITIES		961,380	959,282	152	1.F FE
67118H-AC-4	OBX 2024-NQM2 Trust-OBX 2024-NQM2 A2		01/25/2024	BARCLAYS CAPITAL INC		4,999,928	5,000,000	25,125	1.C FE
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		03/11/2024	CANTOR		286,678	312,323	369	1.A FE
682680-BV-4	ONEOK Inc-SENIOR UNSECURED		02/27/2024	EXCHANGE OFFER		8,738,278	6,932,000	130,899	2.B FE
69120Y-AA-3	Owl Rock CLO Ltd-OR 2024-16A A		02/07/2024	DEUTSCHE BANK SECURI		5,300,000	5,300,000	0	1.A FE
69145D-AA-0	Oxford Finance Credit Fu-OXFINF 2024-A A		01/18/2024	KEY CAPITAL MARKETS		5,500,000	5,500,000	0	1.F FE
709599-BW-3	Penske Truck Leasing Co -SENIOR UNSECURE		02/13/2024	JP MORGAN SECURITIES		3,076,440	3,000,000	7,058	2.B FE
709599-BY-9	Penske Truck Leasing Co -SENIOR UNSECURE		01/09/2024	JP MORGAN SECURITIES		942,971	944,000	0	2.B FE
713448-ES-3	PepsiCo Inc-SENIOR UNSECURED		02/13/2024	MITSUBISHI UFJ SEC I		2,924,704	3,279,000	36,570	1.E FE
74256L-EX-3	Principal Life Global Fu-SECURED		01/08/2024	WELLS FARGO		6,664,400	6,667,000	0	1.E FE
74368C-BX-1	Protective Life Global F-SECURED		01/09/2024	WELLS FARGO		11,667,000	11,667,000	0	1.D FE
756109-BY-9	Realty Income Corp-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		1,226,650	1,265,000	20,015	1.G FE
756109-CA-0	Realty Income Corp-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		4,426,530	5,000,000	37,333	1.G FE
756109-CB-8	Realty Income Corp-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		12,053,204	11,921,000	10,596	1.G FE
756109-CE-2	Realty Income Corp-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		28,583,951	31,595,000	374,401	1.G FE
756109-CF-9	Realty Income Corp-SENIOR UNSECURED		01/08/2024	WELLS FARGO		9,922,500	10,000,000	0	1.G FE
75973V-AA-4	Renew 2024-1-RENEW 2024-1A A		01/29/2024	VARIOUS		11,850,108	11,833,000	4,656	1.A FE
76209P-AD-5	RGA Global Funding-SECURED		03/13/2024	WELLS FARGO		15,844,351	15,910,000	48,889	1.E FE
78200J-AA-0	Rush Obligated Group-UNSECURED		03/13/2024	JP MORGAN SECURITIES		8,717,460	9,200,000	120,275	1.E FE
78355H-KZ-1	Ryder System Inc-SENIOR UNSECURED		03/13/2024	VARIOUS		2,675,533	2,660,000	6,354	2.A FE
78450Q-AC-7	SMB 2023-A B-SMB 2023-A B		03/27/2024	GOLDMAN		7,081,102	7,053,000	18,432	1.C FE
785592-AX-4	Sabine Pass Liquefaction-FIRST LIEN		03/13/2024	BOFAMLSEC		4,267,510	4,420,000	66,300	2.A FE
79466L-AJ-3	Salesforce Inc-SENIOR UNSECURED		01/12/2024	SUNTRUST CAPITAL MAR		5,428,309	6,410,000	694	1.F FE
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1		03/01/2024	PAYUP		(685)	(3,763)	0	1.A FM
831943-AC-9	SMB Private Education Lo-SMB 2024-A B		03/12/2024	VARIOUS		9,013,307	9,000,000	490	1.C FE
832696-AW-8	J M Smucker Co/The-SENIOR UNSECURED		01/31/2024	VARIOUS		9,927,405	9,500,000	149,876	2.B FE
855244-AZ-2	Starbucks Corp-SENIOR UNSECURED		01/26/2024	SG COWEN SECURITIES		8,732,000	10,000,000	53,125	2.A FE
855244-BH-1	Starbucks Corp-SENIOR UNSECURED		02/13/2024	BOFAMLSEC		9,883,000	10,000,000	9,528	2.A FE
863667-AY-7	Stryker Corp-SENIOR UNSECURED		01/30/2024	CITIGROUP GLOBAL MAR		3,611,689	4,254,000	10,600	2.A FE
86744Y-AA-3	Sunnova SOL VI Issuer LL-SNVA 2024-1A A		03/27/2024	VARIOUS		10,120,469	10,500,000	68,114	1.G FE
86745C-AA-0	Sunnova Helios XIII Issu-SNVA 2024-A A		03/27/2024	BARCLAYS CAPITAL INC		10,545,567	10,769,368	17,440	1.D FE
86745Q-AA-9	Sunnova Sol III Issuer L-SNVA 2021-1 A		01/12/2024	BOFAMLSEC		10,814,294	12,851,449	69,384	1.G FE
86746B-AA-1	Helios Issuer LLC-SNVA 2023-GRID1 1A		01/24/2024	DEUTSCHE BANK SECURI		4,035,414	3,947,068	3,783	1.B FE
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		01/30/2024	BAIRD		7,505,601	8,362,787	15,573	1.A FE
87251F-AD-1	TCW DIRECT LENDING STRUCTURED SOLUTIONS		03/15/2024	DIRECT		280,576	280,576	0	2.B FE
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A		03/27/2024	MIZUHO SECURITIES		5,990,795	6,635,702	5,342	1.F FE
874054-AJ-8	Take-Two Interactive Sof-SENIOR UNSECURE		01/04/2024	JP MORGAN SECURITIES		2,219,934	2,222,000	30,861	2.B FE
874054-AK-5	Take-Two Interactive Sof-SENIOR UNSECURE		01/04/2024	JP MORGAN SECURITIES		5,826,532	5,834,000	80,218	2.B FE
875127-BM-3	Tampa Electric Co-SENIOR UNSECURED		01/26/2024	VARIOUS		26,646,016	26,594,000	0	1.G FE
87612E-BH-8	Target Corp-SENIOR UNSECURED		02/29/2024	GOLDMAN		5,013,559	5,327,000	69,417	1.F FE
88339W-AB-2	Williams Cos Inc/The-WMB 4.9 03/15/29		03/21/2024	GOLDMAN		14,304,960	14,400,000	156,800	2.B FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		02/17/2024	PAYUP		160,931	160,931	0	1.F FE

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

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89680H-AA-0	Triton Container Finance-TCF 2020-1A A		01/25/2024	WELLS FARGO		644,749	723,833	382	1.F FE
902494-BL-6	Tyson Foods Inc-SENIOR UNSECURED		03/13/2024	VARIOUS		20,612,795	20,528,000	15,750	2.B FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		03/28/2024	PAYUP		50,665	50,665	0	1.F FE
91913Y-BC-3	Valero Energy Corp-SENIOR UNSECURED		03/21/2024	DAIWA SECURITIES AME		3,345,906	3,925,000	34,802	2.B FE
92348K-CJ-0	Verizon Master Trust-VZMT 2024-2 B		01/09/2024	BOFAMLSEC		14,598,790	14,600,000	0	1.C FE
94106L-BT-5	Waste Management Inc-SENIOR UNSECURED		02/29/2024	WELLS FARGO		9,861,300	10,000,000	24,410	1.G FE
G6901#-AA-4	Pantheon International p Senior Secured		02/01/2024	RBC CAPITAL MARKETS		6,250,000	6,250,000	0	1.F Z
G6901#-AB-2	Pantheon International p Senior Secured		02/01/2024	RBC CAPITAL MARKETS		12,500,000	12,500,000	0	1.F Z
NI4674-91-4	ACP Fitlab Private Credit - Clip Note		02/07/2024	DIRECT		10,142,857	10,142,857	0	1.F Z
071734-AQ-0	Bausch Health Cos Inc-FIRST LIEN	A	03/31/2024	DLB ACCOUNTING ONLY		1,964,829	2,451,000	0	5.A FE
071734-AR-8	Bausch Health Cos Inc-BHCCN 14 10/15/30	A	03/31/2024	DLB ACCOUNTING ONLY		392,806	490,000	0	5.C FE
63002@-AA-2	NRM Cabin Intermediate # Senior Secured		02/12/2024	RBC CAPITAL MARKETS		15,302,468	15,302,468	0	1.F Z
67077M-BA-5	Nutrien Ltd-SENIOR UNSECURED	A	03/21/2024	VARIOUS		10,215,708	10,289,000	222,057	2.B FE
68251P-AA-5	1375209 BC Ltd-FIRST LIEN	A	03/31/2024	VARIOUS		1,104,665	1,378,000	0	5.B
00176B-AM-5	AMMC CLO XIII Ltd-AMMC 2013-13A B3LR	D	01/24/2024	PAYUP		7,139	7,139	0	6. FE
056920-AA-9	Bain Capital CLO 2024-1 -BCC 2024-1A A1	D	01/25/2024	BARCLAYS CAPITAL INC		8,400,000	8,400,000	0	1.A Z
09077T-AA-3	Birch Grove CLO 8 Ltd-BGCLO 2024-8A A1	D	02/12/2024	BOFAMLSEC		15,000,000	15,000,000	0	1.A Z
12661P-AB-5	CSL Finance Plc-SENIOR UNSECURED	D	03/13/2024	U. S. BANCORP		1,280,172	1,332,000	20,679	1.G FE
12661P-AC-3	CSL Finance Plc-SENIOR UNSECURED	D	03/27/2024	DEUTSCHE BANK SECURI		3,351,782	3,522,000	64,032	1.G FE
171512-AQ-9	Churchill Middle Market -CHMML 2019-1A A	D	03/08/2024	NATIXIS CAP MKT		10,000,000	10,000,000	0	1.A FE
29244R-AA-3	Empower CLO 2024-1 Ltd-EMPWR 2024-1A A1	D	02/07/2024	GOLDMAN		15,000,000	15,000,000	0	1.A FE
38138F-AG-6	Goldentree Loan Manageme-GLM 2022-12A B	D	01/10/2024	MIZUHO SECURITIES		5,997,000	6,000,000	103,121	1.C FE
40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLAS	D	01/05/2024	BOFAMLSEC		2,991,000	3,000,000	50,135	1.C FE
41755W-AE-0	Harvest US Clo 2024-1 Lt-HARUS 2024-1A B	D	02/07/2024	CITIGROUP GLOBAL MAR		9,600,000	9,600,000	0	1.D Z
449276-AC-8	IBM International Capita-SENIOR UNSECURE	D	01/29/2024	BOFAMLSEC		4,992,700	5,000,000	0	1.G FE
449276-AD-6	IBM International Capita-SENIOR UNSECURE	D	01/29/2024	BOFAMLSEC		4,988,500	5,000,000	0	1.G FE
46656T-AD-8	JCP Direct Lending CLO 2-JCPDL 2023-1I A	D	03/04/2024	VARIOUS		9,122,808	9,122,808	44,214	1.A FE
46656T-AK-2	JCP Direct Lending CLO 2-JCPDL 2023-1I B	D	03/04/2024	VARIOUS		1,416,225	1,416,225	7,512	1.C FE
46656T-AM-8	JCP Direct Lending CLO 2-JCPDL 2023-1I C	D	03/04/2024	VARIOUS		912,280	912,280	5,466	1.F FE
481952-AC-3	KKR CLO 50 Ltd-KKR 2024-50A B	D	03/27/2024	BARCLAYS CAPITAL INC		10,000,000	10,000,000	0	1.D Z
55817B-AB-8	Madison Park Funding Ltd-MDPK 2024-58A B	D	03/27/2024	CITIGROUP GLOBAL MAR		5,080,000	5,080,000	0	1.D Z
59803F-AA-9	MidOcean Credit CLO XIV -MIDO 2024-14A A	D	02/15/2024	BNP PARIBAS		15,000,000	15,000,000	0	1.A Z
59803F-AE-1	MidOcean Credit CLO XIV -MIDO 2024-14A B	D	02/15/2024	BNP PARIBAS		8,300,000	8,300,000	0	1.D Z
67570A-AA-4	OCP CLO 2024-31 Ltd-OCP 2024-31A A1	D	01/16/2024	CIBC OPPENHEIMER		15,000,000	15,000,000	0	1.A FE
67570A-AE-6	OCP CLO 2024-31 Ltd-OCP 2024-31A B1	D	01/16/2024	CIBC OPPENHEIMER		7,000,000	7,000,000	0	1.B FE
871987-AA-1	Symphony CLO 42 Ltd-SYMP 2024-42A A1	D	03/12/2024	JP MORGAN SECURITIES		15,000,000	15,000,000	0	1.A FE
87249Q-AL-4	TICP CLO XI Ltd-TICP 2018-11A AR	D	03/26/2024	BOFAMLSEC		15,000,000	15,000,000	0	1.A Z
874060-AX-4	Takeda Pharmaceutical Co-SENIOR UNSECURE	D	02/13/2024	VARIOUS		6,011,871	7,150,000	54,966	2.A FE
88240J-AA-1	TCIFC 2024-1A A1-TCIFC 2024-1A A1	D	01/29/2024	BARCLAYS CAPITAL INC		10,000,000	10,000,000	0	1.F Z
88315L-AL-2	Textainer Marine Contain-TMCL 2021-1A A	D	01/31/2024	RBC CAPITAL MARKETS		535,636	605,667	339	1.F FE
92847C-AA-5	Vitality Re XV Ltd-UNSECURED	D	01/22/2024	MMCSECINC		16,000,000	16,000,000	0	2.A FE
93655P-AC-1	Warwick Capital CLO 3 Lt-WWICK 2024-3A B	D	03/21/2024	RBC CAPITAL MARKETS		10,000,000	10,000,000	0	1.D Z
L6256K-AA-8	Maslow Kensington Investments S.A.R.L -	B	03/05/2024	DIRECT		496,785	496,797	98	1.F Z
N7334#-AY-9	Wereldhave NV Senior Note Series C	D	01/31/2024	RABO BANK		25,000,000	25,000,000	0	2.B Z
74309#-AC-3	Production Resource Group LLC	B	03/31/2024	TERM LOAN		2,507	0	0	5.D Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,501,318,751	1,546,783,740	5,358,578	XXX
26441C-BG-9	Duke Energy Corp-DUKE ENERGY COR		02/13/2024	CANTOR		6,528,363	6,611,000	133,391	2.C FE
26441C-BP-9	Duke Energy Corp-DUK 3 1/4 01/15/2082		03/27/2024	BOFAMLSEC		10,199,400	11,460,000	78,628	2.C FE
29273V-AX-8	Energy Transfer LP-ET 8 05/15/54		01/10/2024	RBC CAPITAL MARKETS		7,000,000	7,000,000	0	3.A FE
53079E-AN-4	Liberty Mutual Group Inc-LIBMUT 7.8 03/1		02/22/2024	SUMRIDGE PARTNERS LL		10,287,500	10,000,000	348,833	3.A FE
65339K-CW-8	NextEra Energy Capital H-NEE 6.7 09/01/5		03/04/2024	VARIOUS		20,819,520	20,824,000	1,431	2.B FE
726503-AE-5	Plains All American Pipe-PAA FLOAT PERP		03/14/2024	VARIOUS		10,907,663	10,935,000	76,404	3.A FE
816851-BS-7	SRE 6 7/8 10/01/54		03/11/2024	BOFAMLSEC		10,713,357	10,714,000	0	2.C FE

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92556H-AE-7	Paramount Global-PARA 6 3/8 03/30/62		03/01/2024	SEAPORT GROUP		1,055,633	1,203,000	33,020	3.B FE
976657-AH-9	WEC Float 05/15/67		03/22/2024	VARIOUS		23,898,750	24,957,000	281,791	2.B FE
05565Q-DW-5	BP Capital Markets PLC-SUBORDINATED	D	02/26/2024	DEUTSCHE BANK SECURI		7,595,000	7,595,000	0	1.G FE
K22273-6J-8	Danske Bank A/S-DANBNK 6 1/8 PERP	D	02/06/2024	BOFAMLSEC		14,977,500	15,000,000	331,771	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						123,982,686	126,299,000	1,285,269	XXX
22228#-AD-8	CounterpointeSRE C-PACE 3111 Sunset Blvd		01/12/2024	DIRECT		214,734	214,734	0	1.F Z
06763V-AA-3	Barings CLO Ltd 2024-I-BABSN 2024-1A A	D	01/08/2024	MORGAN		14,000,000	14,000,000	0	1.A
06763V-AC-9	Barings CLO Ltd 2024-I-BABSN 2024-1A B	D	01/08/2024	MORGAN		6,000,000	6,000,000	0	1.C
06763V-AE-5	Barings CLO Ltd 2024-I-BABSN 2024-1A C	D	01/08/2024	MORGAN		3,500,000	3,500,000	0	1.F
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						23,714,734	23,714,734	0	XXX
00177#-AA-1	AMF Levered II, LLC - Revolver		01/30/2024	BANK LOANS BABSON CA		1,913,846	1,913,846	0	1.C PL
00437Z-MN-2	Accuserve Solutions, Inc. - Delayed Draw		03/14/2024	BANK LOANS BABSON CA		268,966	268,966	0	3.B Z
00437Z-MO-0	Accuserve Solutions Inc - 2024 Increment		03/28/2024	BANK LOANS BABSON CA		204,545	204,545	0	3.B Z
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		03/31/2024	VARIOUS		51,055	51,055	0	4.B PL
00463@-AA-6	Accuserve Solutions, Inc. - Term Loan		03/13/2024	BANK LOANS BABSON CA		83,994	83,994	0	3.B Z
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		01/02/2024	BANK LOANS BABSON CA		5,529	5,529	0	3.A PL
04250#-AC-9	ARMSTRONG TRANS GROUP LLC / MAXFR8 LLC T		01/31/2024	PIK NOTE BUY UP		1,111	1,111	0	4.C
04940J-AB-9	Atlas Securitized Products Funding 1 LP		03/28/2024	BANK LOANS BABSON CA		68,906,511	68,906,511	0	1.F Z
04940J-AC-7	Atlas Securitized Products Funding 1 LP		03/28/2024	BANK LOANS BABSON CA		33,713,515	33,713,515	0	1.F Z
05637@-AA-6	BTC Holdings Fund III LLC Class A-T Ln		03/31/2024	BANK LOANS BABSON CA		17,500,000	17,500,000	0	1.D Z
09262X-AD-3	Blackstone Credit Rated Fund Trust SPV L		03/14/2024	BANK LOANS BABSON CA		8,038,625	8,038,625	0	1.G PL
09580*-AA-7	BLUE OCEAN INCOME FUND III LP - Class A		02/26/2024	BANK LOANS BABSON CA		657,050	657,050	0	1.G PL
10970#-AA-9	Brinley PD SPV I LLC/Revolving Facility		03/31/2024	BANK LOANS BABSON CA		150,000	150,000	0	1.F PL
12625Z-MS-8	CRE II LENDER SUB I, LLC - Term Loan Ser		03/13/2024	BANK LOANS BABSON CA		553,683	553,683	0	1.F Z
12721#-AC-3	CVP HOLDCO INC. - DELAYED DRAW TERM LOA		03/31/2024	BANK LOANS BABSON CA		113	113	0	3.B PL
12759#-AA-2	CELF SPV LLC - Revolving Senior Secured		03/28/2024	BANK LOANS BABSON CA		7,142,857	7,142,857	0	1.F PL
12781@-AA-6	CRE II LENDER SUB I, LLC - Term Loan Ser		02/28/2024	BANK LOANS BABSON CA		215,171	215,171	0	1.F PL
12781@-AC-2	CRE II LENDER SUB I, LLC - Term Loan Ser		02/28/2024	BANK LOANS BABSON CA		125,489	125,489	0	1.F PL
12781@-AD-0	CRE II LENDER SUB I, LLC - Term Loan Ser		02/28/2024	BANK LOANS BABSON CA		251,918	251,918	0	1.F PL
000000-00-0	CCFF BUYER, LLC INITIAL TERM LN		02/26/2024	BANK LOANS BABSON CA		149,031	152,073	0	4.C Z
14318*-AA-6	CARLYLE SECURED LENDING III SPV, - Senio		03/25/2024	BANK LOANS BABSON CA		3,240,000	3,240,000	0	2.A PL
000000-00-0	SSE Buyer, Inc - 2022 2nd Lien Term Loan		03/31/2024	VARIOUS		330,883	330,883	0	2.B Z
000000-00-0	Centric Brands Inc. - 2024 Term Loan		02/06/2024	BANK LOANS BABSON CA		1,807,916	1,807,916	0	4.A Z
000000-00-0	Centric Brands Inc. - 2024 Term Loan A2		02/06/2024	BANK LOANS BABSON CA		1,536,728	1,536,728	0	4.A Z
000000-00-0	Centric Brands Inc. - 2024 Term Loan A1		02/06/2024	BANK LOANS BABSON CA		1,865,796	1,865,796	0	4.A Z
000000-00-0	Adams Street Global Secondary Fund 6 LP		03/15/2024	BANK LOANS BABSON CA		9,900,000	10,000,000	0	1.F Z
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		02/06/2024	VARIOUS		71,516	71,516	0	5.C PL
18539@-AA-8	Cleaver-Brooks Inc - 2022 Fixed PIK Term		03/28/2024	PIK NOTE BUY UP		22,052	22,052	0	5.B GI
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS INC. -		03/28/2024	PIK NOTE BUY UP		2,259	2,259	0	3.B PL
23345U-AB-5	Disa Holdings Corp. - Delayed Draw Term		03/01/2024	BANK LOANS BABSON CA		88,810	88,810	0	3.A PL
29251@-AB-9	Encina Business Credit SPV LLC Revolving		03/28/2024	BANK LOANS BABSON CA		20,160,000	20,160,000	0	2.B PL
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		03/25/2024	BANK LOANS BABSON CA		11,103,750	11,103,750	0	1.F PL
31575*-AA-8	First Eagle DCF-A Funding LLC - Revolvin		01/25/2024	BANK LOANS BABSON CA		1,600,000	1,600,000	0	3.A PL
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se		01/31/2024	BANK LOANS BABSON CA		652,174	652,174	0	1.D PL
36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM		03/31/2024	BANK LOANS BABSON CA		3,379	3,379	0	3.B PL
38050*-AA-7	GOJO Industries Inc. - Term Loan		02/27/2024	PIK NOTE BUY UP		21,449	21,449	0	4.C Z
45249#-AA-0	Image Intl Holdco Initial Term Ln		02/26/2024	BANK LOANS BABSON CA		1,156,010	1,161,936	0	5.A
45321*-AA-5	Implus Footcare LLC/Spenco Incremental		03/28/2024	PIK NOTE BUY UP		342	342	0	3.C PL

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46127*-AA-9	Invesco Private Credit Opportunities Hol		01/17/2024	BANK LOANS BABSON CA		8,400,000	8,400,000	0	1.G PL
47235#-AA-2	JEFFERIES DIRECT LENDING FUND II SPE LLC		01/24/2024	BANK LOANS BABSON CA		79,661	79,661	0	2.C PL
47236#-AA-1	JEFFERIES DIRECT LENDING OFFSHORE FD II		02/16/2024	BANK LOANS BABSON CA		797,333	797,333	0	2.C PL
47236*-AA-5	JEFFERIES DIRECT LENDING OFFSHORE FUND I		02/16/2024	BANK LOANS BABSON CA		158,945	158,945	0	2.C PL
47236@-AA-3	JEFFERIES DIRECT LENDING FD II C SPE LLC		01/24/2024	BANK LOANS BABSON CA		14,002	14,002	0	2.C PL
47237#-AA-0	JEFFERIES DIRECT LENDING OFFSHORE FUND I		02/16/2024	BANK LOANS BABSON CA		737,072	737,072	0	2.B PL
48275@-AG-0	KREF Lending VII LLC - Term Loan Series		03/31/2024	BANK LOANS BABSON CA		(2,512,502)	(2,512,502)	0	1.G PL
48275@-AJ-4	KREF Lending VII LLC - Term Loan Series		03/31/2024	BANK LOANS BABSON CA		(1,789,250)	(1,789,250)	0	1.G PL
000000-00-0	Kellermeyer Bergensons Services, LLC - 2		03/31/2024	BANK LOANS BABSON CA		2,097,681	2,097,681	0	4.A Z
50196@-AA-5	LCN North American Fund Term Loan		03/06/2024	VARIOUS		(424,284)	(424,284)	0	1.F PL
50246*-AF-6	LVNV Funding LLC/ Term Loan 10/2023		03/31/2024	BANK LOANS BABSON CA		(3,750,000)	(3,750,000)	0	1.F Z
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19		03/28/2024	VARIOUS		7,401	7,401	0	3.C PL
50541#-AB-3	Laboratories Bidco LLC/Second Amendment		03/28/2024	VARIOUS		1,173	1,173	0	3.C PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		03/28/2024	PIK NOTE BUY UP		6,079	6,079	0	3.C PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL		03/28/2024	PIK NOTE BUY UP		14,820	14,820	0	3.C PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		03/28/2024	PIK NOTE BUY UP		1,777	1,777	0	5.B GI
51514*-AA-0	Landmark Equity Partners XVII-B, L.P. -		03/13/2024	BANK LOANS BABSON CA		2,350,000	2,350,000	0	1.F PL
51514@-AA-8	LANDMARK EQUITY PARTNERS XVII-D LLC REVO		03/28/2024	BANK LOANS BABSON CA		1,780,000	1,780,000	0	1.F PL
52172*-AA-1	LeadsOnline - Term Loan		03/28/2024	PIK NOTE BUY UP		422	422	0	5.A
54288@-AC-2	LONG TERM CARE GROUP INC AMENDMENT NO 1		01/19/2024	PIK NOTE BUY UP		5,262	5,262	0	5.B
60510M-A#-5	Mission Lane Credit Card Master Trust -		01/31/2024	BANK LOANS BABSON CA		3,200,000	3,200,000	0	2.B Z
60510M-A@-7	Mission Lane Credit Card Master Trust -		01/31/2024	BANK LOANS BABSON CA		15,200,000	15,200,000	0	1.F Z
60510M-B*-8	Mission Lane Credit Card Master Trust -		01/31/2024	BANK LOANS BABSON CA		1,600,000	1,600,000	0	3.B Z
62879X-AB-1	NB Select Opportunities ISPV 2022 LLC -		03/21/2024	BANK LOANS BABSON CA		3,402,335	3,402,335	0	1.G PL
62879X-AC-9	NB Select Opportunities ISPV 2022 LLC -		03/21/2024	BANK LOANS BABSON CA		788,526	788,526	0	2.C PL
62931*-AA-2	NMC Skincare Intermediate Holdings II L		03/04/2024	PIK NOTE BUY UP		1,402	1,402	0	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings II L		03/04/2024	PIK NOTE BUY UP		473	473	0	3.B PL
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC - TERM LOA		02/22/2024	VARIOUS		4,995	4,995	0	3.B PL
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED		02/29/2024	VARIOUS		1,068	1,068	0	3.B PL
67080B-A*-8	NXT Capital Structured Note I, LLC - Cla		03/26/2024	BANK LOANS BABSON CA		1,772,853	1,772,853	0	1.A Z
67119*-AB-3	OT-MM REDF3 Seller, LLC - Series 2022-1		02/23/2024	BANK LOANS BABSON CA		1,202,161	1,202,161	0	1.F PL
68144#-AB-6	Olympia Acquisition, Inc-2022 2nd Amendm		02/29/2024	PIK NOTE BUY UP		814	814	0	5.C PL
68144#-AC-4	Olympia Acquisition, Inc - 2022 2nd Amen		03/20/2024	VARIOUS		11,009	11,009	0	4.C PL
68144#-AD-2	Olympia Acquisition, Inc-2022 Rolled Ter		02/29/2024	VARIOUS		30,243	30,243	0	4.C PL
68144#-AE-0	Olympia Acquisition, Inc - 2023 First Ou		03/19/2024	VARIOUS		2,365	3,071	0	4.C PL
71384P-A#-8	Perimeter Master Note Business Trust - S		03/06/2024	BANK LOANS BABSON CA		2,676,703	2,885,000	0	2.C PL
71384P-A*-2	Perimeter Master Note Business Trust - S		03/06/2024	BANK LOANS BABSON CA		11,728,864	12,637,500	0	1.D PL
71384P-A@-0	Perimeter Master Note Business Trust - S		03/06/2024	BANK LOANS BABSON CA		2,513,818	2,710,900	0	1.G PL
71384P-B*-1	Perimeter Master Note Business Trust - S		03/06/2024	BANK LOANS BABSON CA		3,121,479	3,363,300	0	3.C PL
71384P-B@-9	Perimeter Master Note Business Trust - S		03/06/2024	BANK LOANS BABSON CA		3,163,367	3,403,300	0	4.C PL
72305@-AA-7	PINEBRIDGE PRIVATE CREDIT III HOLDINGS L		02/29/2024	BANK LOANS BABSON CA		1,125,000	1,125,000	0	1.G PL
73112@-AB-6	Policy Services Company, 1L PIK Toggle T		01/24/2024	PIK NOTE BUY UP		81,122	81,122	0	5.B Z
73112@-AC-4	Policy Services Company, 1L PIK Toggle D		01/24/2024	VARIOUS		28,738	28,738	0	5.B Z
74066*-AA-4	PREMIER SPECIALTIES INC. - TERM LOAN		03/28/2024	PIK NOTE BUY UP		2,558	2,558	0	3.A PL
74309#-AA-7	PRODUCTION RESOURCE GROUP L.L.C. - DELA		01/29/2024	PIK NOTE BUY UP		19,719	19,719	0	4.C PL
74309#-AB-5	PRG 9/20 Last Out		02/29/2024	PIK NOTE BUY UP		184,686	184,686	0	4.C PL
74309#-AD-1	PRODUCTION RESOURCE GROUP L.L.C. - SECO		01/29/2024	PIK NOTE BUY UP		1,201	1,201	0	5.B GI
74354#-AA-1	PROJECT ESSENTIAL BIDCO LLC - TERM LOAN		02/26/2024	PIK NOTE BUY UP		6,353	6,353	0	3.C PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
784860-AA-5	SSE BUYER INC.		03/31/2024	PIK NOTE BUY UP		6,439	6,439	0	2.C PL
78503@-AA-4	SPV FACILITY I LLC - Senior Secured Revo		03/28/2024	BANK LOANS BABSON CA		9,000,000	9,000,000	0	1.G PL
81272*-AB-7	Seattle Soccer LLC - 2023 Multi Draw Ter		01/25/2024	PIK NOTE BUY UP		48,772	48,772	0	2.A PL
816307-A@-1	SelectQuote Inc./Term Loan 10/19		03/28/2024	PIK NOTE BUY UP		5,694	5,694	0	3.C PL
86614D-AK-4	Summit Materials Cos I L New Incremental		01/26/2024	BANK LOANS BABSON CA		4,750,000	4,761,905	0	2.C FE
87338*-AC-4	Technosylva - Delayed Draw Term Loan		01/08/2024	BANK LOANS BABSON CA		557,522	557,522	0	4.C Z
88233F-AK-6	Vistra Operations Co LLC-VST TL B3 1L US		01/12/2024	BANK LOANS BABSON CA		3,277,241	3,310,345	0	2.C FE
90139@-AA-1	Twin Brook Capital Funding XIII WSPV, LL		03/28/2024	BANK LOANS BABSON CA		7,452,991	7,452,991	0	1.E PL
90140*-AA-0	Twin Brook Capital Funding XIV WSPV, LLC		03/28/2024	BANK LOANS BABSON CA		3,447,009	3,447,009	0	1.E PL
91860*-AA-6	VPC ASSET BACKED OPPORTUNISTIC CREDIT Ho		03/21/2024	BANK LOANS BABSON CA		2,412,500	2,412,500	0	1.F PL
928432-A#-0	Visual Edge Technology, Inc./Last Out T		02/22/2024	PIK NOTE BUY UP		44,019	44,019	0	5.B PL
000000-00-0	ZB Holdco LLC - 2023 Incremental Delayed		01/29/2024	BANK LOANS BABSON CA		384,649	384,649	0	4.C Z
000000-00-0	850 Lake Shore CML - Bank Debt Revolver		03/07/2024	PRIVATE		30,271,250	30,500,000	0	2.B Z
000000-00-0	Tailwind Randy's Holdings Inc. - Delayed		02/29/2024	BANK LOANS BABSON CA		66,187	66,187	0	4.C Z
000000-00-0	SBP Holding LP - Delayed Draw Term Loan		01/02/2024	BANK LOANS BABSON CA		25,141	25,141	0	4.C Z
000000-00-0	AdaCore Inc - Term Loan		03/13/2024	BANK LOANS BABSON CA		586,068	601,095	0	4.C Z
000000-00-0	ROYAL HOLDCO CORP DDTL A		03/13/2024	BANK LOANS BABSON CA		586,573	586,573	0	4.C Z
000000-00-0	Summit Buyer L.L.C.		02/22/2024	BANK LOANS BABSON CA		570,625	570,625	0	5.C Z
000000-00-0	Checkout Holding Corp. - 2023 Exit Term		02/12/2024	PIK NOTE BUY UP		4,560	4,560	0	5.B Gl
000000-00-0	Pretium Packaging LLC New 1st Out Ter		02/01/2024	PIK NOTE BUY UP		1,354	1,354	0	4.B Z
000000-00-0	Pretium Packaging LLC New 2nd Out Ter		02/01/2024	PIK NOTE BUY UP		2,590	2,590	0	5.B Z
000000-00-0	Kano Laboratories LLC - 2023 Incremental		01/16/2024	BANK LOANS BABSON CA		861,644	879,228	0	4.C Z
000000-00-0	NEFCO Holding Company LLC - 2023 Delayed		03/28/2024	BANK LOANS BABSON CA		180,881	180,881	0	4.C Z
000000-00-0	Mission Microwave - Senior Term Loan		03/01/2024	BANK LOANS BABSON CA		989,168	1,009,355	0	4.C Z
000000-00-0	Trystar Inc. - 2023 Primax Term Loan		02/01/2024	BANK LOANS BABSON CA		1,093,182	1,115,492	0	4.C Z
000000-00-0	Ice House America - Term Loan		01/12/2024	BANK LOANS BABSON CA		1,418,919	1,447,876	0	4.C Z
000000-00-0	Ice House America		03/27/2024	BANK LOANS BABSON CA		315,444	315,444	0	4.C Z
000000-00-0	Fortis Payment Systems LLC - 2023 Increm		01/31/2024	BANK LOANS BABSON CA		419,349	427,907	0	4.C Z
000000-00-0	Message Broadcast - Term Loan		01/03/2024	BANK LOANS BABSON CA		1,036,397	1,057,548	0	4.C Z
000000-00-0	Rock-it Cargo - 2023 SOS Incremental Ter		01/31/2024	BANK LOANS BABSON CA		1,290,103	1,309,749	0	4.B Z
000000-00-0	W50 Holdings LLC		03/22/2024	BANK LOANS BABSON CA		1,966,661	2,006,797	0	4.C Z
000000-00-0	Aero Accessories - Incremental Term Loan		02/15/2024	BANK LOANS BABSON CA		960,463	985,091	0	4.C Z
000000-00-0	Fortis Payment Systems LLC - 2021 Sixth		03/15/2024	BANK LOANS BABSON CA		8,616	8,616	0	4.C Z
000000-00-0	Rock-it Cargo - 2024 SOS Incremental Ter		01/31/2024	BANK LOANS BABSON CA		180,235	182,979	0	4.B Z
000000-00-0	Forest Buyer LLC - Term Loan		03/15/2024	BANK LOANS BABSON CA		534,642	548,351	0	4.C Z
000000-00-0	RedSail Technologies - 2024 Incremental		03/01/2024	BANK LOANS BABSON CA		1,021,938	1,037,500	0	4.B Z
000000-00-0	DISA Holdings Corp. - 2024 2nd Amendment		03/01/2024	BANK LOANS BABSON CA		278,546	282,788	0	4.C Z
000000-00-0	Tech 7 SAS Super Senior EU		03/26/2024	BANK LOANS BABSON CA		133,538	133,538	0	5.B Z
G8656@-AA-9	TPG TIGER HOLDCO, LLC, - Class A Term Lo		02/15/2024	BANK LOANS BABSON CA		69,240	69,240	0	1.G PL
G8656@-AB-7	TPG TIGER HOLDCO, LLC, - Class B Term Lo		02/15/2024	BANK LOANS BABSON CA		23,080	23,080	0	2.B PL
N2104K-AB-7	Clear Channel Worldwide CCIBV Fixed Rat		03/26/2024	BANK LOANS BABSON CA		7,920,000	8,000,000	0	4.C Z
000000-00-0	Cascade Services - Delayed Draw Term Loa		03/01/2024	BANK LOANS BABSON CA		77,008	77,008	0	4.C Z
40421Z-MM-8	HL SCOPE MASTER SICAV-RAIF SCSp - Senior	D	03/05/2024	BANK LOANS BABSON CA		7,500,000	7,500,000	0	1.F Z
G4701#-AA-1	IFM USIDF (INTERMEDIATE) B, L.P. - Secur	D	01/02/2024	BANK LOANS BABSON CA		2,950,000	2,950,000	0	2.A PL
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE CREDIT MM S	B	01/25/2024	BANK LOANS BABSON CA		3,070,405	3,070,407	0	1.G PL
L9714*-AB-1	WEST STREET EUROPEAN PRIVATE CREDIT MM S	D	01/25/2024	BANK LOANS BABSON CA		750,000	750,000	0	1.G PL
L9714*-AD-7	WEST STREET EUROPEAN PRIVATE CREDIT MM S	D	01/25/2024	BANK LOANS BABSON CA		371,000	371,000	0	1.G PL
W8000#-AE-4	Samh+nllsbyggnadsbolaget i Norden AB - T	D	03/11/2024	EXCHANGE OFFER		20,000,000	20,000,000	178,333	3.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						372,265,160	374,778,802	178,333	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
2509999997. Total - Bonds - Part 3						2,026,673,600	2,072,576,275	6,824,402	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,026,673,600	2,072,576,275	6,824,402	XXX
000000-00-0	Triton International Ltd-TRITON INTERNAT	D	03/28/2024	SEAPORT GROUP	40,474.000	800,576	0.00	0	3.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						800,576	XXX	0	XXX
04686J-83-8	Athene Holding Ltd-ATHENE HOLDING LTD		02/29/2024	WELLS FARGO	1,000,000.000	25,000,000	0.00	0	2.B FE
14314C-10-5	Carlyle Finance LLC-CARLYLE FINANCE LLC		03/28/2024	SEAPORT GROUP	48,375.000	968,951	0.00	0	2.B FE
872652-10-2	TPG Operating Group II L-TPG OPERATING G		02/28/2024	MORGAN	2,564,375.000	64,109,375	0.00	0	2.C FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						90,078,326	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						90,878,902	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						90,878,902	XXX	0	XXX
013091-10-3	Albertsons Cos Inc-COMMON STOCK		03/31/2024	IN-KIND TRANSFER	0.000	(849,729)		0	
126408-10-3	CSX CORP-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	6,000.000	228,117		0	
149123-10-1	Caterpillar Inc-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	700.000	232,255		0	
164110-10-1	CHENIERE ENERGY PARTNERS-COMMON STOCK		03/27/2024	BLOOMBERG TRADEBOOK	841.000	41,243		0	
37045V-10-0	General Motors Co-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	5,600.000	229,608		0	
371927-10-4	GENESIS ENERGY L P LTD PARTNERSHIP UNIT		02/27/2024	VARIOUS	5,644.000	66,118		0	
452308-10-9	Illinois Tool Works Inc-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	800.000	209,966		0	
45687V-10-6	Ingersoll Rand Inc-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	2,500.000	225,129		0	
55336V-10-0	MPLX LP COMMON UNIT		03/27/2024	VARIOUS	67,041.000	2,604,544		0	
67058H-10-2	NUSTAR ENERGY LP-COMMON STOCK LTD PART		02/07/2024	RILY	73,000.000	1,615,490		0	
701094-10-4	Parker-Hannifin Corp-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	430.000	227,358		0	
726503-10-5	PLAINS ALL AMERICAN PIPELINE L.P. LTD PA		03/27/2024	VARIOUS	86,460.000	1,454,086		0	
864482-10-4	SUBURBAN PROPANE PARTNER-COMMON STOCK		03/22/2024	BLOOMBERG TRADEBOOK	2,020.000	42,133		0	
893641-10-0	TransDigm Group Inc-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	195.000	228,356		0	
G29183-10-3	EATON CORP PLC-COMMON STOCK	C	02/29/2024	BLOOMBERG TRADEBOOK	800.000	229,246		0	
G8994E-10-3	TRANE TECHNOLOGIES PLC-COMMON STOCK	C	02/29/2024	BLOOMBERG TRADEBOOK	800.000	226,144		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						7,010,064	XXX	0	XXX
000000-00-0	CP Argo Marina Holdings		03/14/2024	PRIVATE	537,351.740	537,352		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						537,352	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						7,547,416	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						7,547,416	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						98,426,318	XXX	0	XXX
6009999999 - Totals						2,125,099,918	XXX	6,824,402	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36179X-NF-9	Ginnie Mae II Pool-POOL #MA8490		03/01/2024	PAYDOWN		463,489	463,489	464,141	464,099	0	(610)	0	(610)	0	463,489	0	0	0	5,248	12/01/2052	1.A
..36179X-QW-9	Ginnie Mae II Pool-POOL #MA8569		03/01/2024	PAYDOWN		459,795	459,795	463,100	462,898	0	(3,103)	0	(3,103)	0	459,795	0	0	0	5,146	01/01/2053	1.A
..36179Y-AS-3	Ginnie Mae II Pool-POOL #MA9017		03/01/2024	PAYDOWN		295,801	295,801	292,958	293,044	0	2,757	0	2,757	0	295,801	0	0	0	0	07/01/2053	1.A
..36179Y-DK-7	Ginnie Mae II Pool-POOL #MA9106		03/01/2024	PAYDOWN		379,555	379,555	376,140	376,249	0	3,306	0	3,306	0	379,555	0	0	0	3,684	08/01/2053	1.A
..38375B-4Z-2	Government National Mort-GNR 2013-H16 FI		03/01/2024	PAYDOWN		0	0	38,946	39,775	0	13,946	0	13,946	0	0	0	0	0	693	07/01/2063	1.A
..38375U-BQ-2	Government National Mort-GNR 2013-H24 BI		03/01/2024	PAYDOWN		0	0	66,391	180,962	0	8,971	0	8,971	0	0	0	0	0	1,763	09/01/2063	1.A
..38375U-CG-3	Government National Mort-GNR 2014-H02 AI		03/01/2024	PAYDOWN		0	0	120,829	106,562	0	21,724	0	21,724	0	0	0	0	0	1,977	12/01/2063	1.A
..38375U-DC-1	Government National Mort-GNR 2014-H01 AI		03/01/2024	PAYDOWN		0	0	94,541	73,082	0	71,772	0	71,772	0	0	0	0	0	3,790	01/01/2064	1.A
..38375U-EF-3	Government National Mort-GNR 2014-H03 IS		03/01/2024	PAYDOWN		0	0	32,844	25,359	0	(68)	0	(68)	0	0	0	0	0	593	02/01/2064	1.A
..38375U-MV-9	Government National Mort-GNR 2014-H16 BI		03/01/2024	PAYDOWN		0	0	171,885	91,360	0	16,301	0	16,301	0	0	0	0	0	5,592	07/01/2064	1.A
..38375U-NQ-9	Government National Mort-GNR 2014-H17 DI		03/01/2024	PAYDOWN		0	0	96,393	51,536	0	21,772	0	21,772	0	0	0	0	0	2,820	08/01/2064	1.A
..38375U-PT-1	Government National Mort-GNR 2014-H19 EI		03/01/2024	PAYDOWN		0	0	184,097	116,962	0	11,523	0	11,523	0	0	0	0	0	4,913	09/01/2064	1.A
..38375U-RD-4	Government National Mort-GNR 2014-H23 AI		03/01/2024	PAYDOWN		0	0	237,694	172,694	0	19,241	0	19,241	0	0	0	0	0	770	11/01/2064	1.A
..38375U-UY-4	Government National Mort-GNR 2015-H08 BI		03/01/2024	PAYDOWN		0	0	145,247	114,994	0	12,673	0	12,673	0	0	0	0	0	287	03/01/2065	1.A
..38382A-3P-8	Government National Mort-GNR 2019-140 SE		03/20/2024	PAYDOWN		0	0	49,495	74,168	0	2,326	0	2,326	0	0	0	0	0	357	11/20/2049	1.A
..38382C-K5-9	Government National Mort-GNR 2020-17 PS		03/20/2024	PAYDOWN		0	0	59,691	79,156	0	2,979	0	2,979	0	0	0	0	0	289	01/20/2050	1.A
..38382C-M3-2	Government National Mort-GNR 2020-17 QS		03/20/2024	PAYDOWN		0	0	23,278	29,770	0	1,817	0	1,817	0	0	0	0	0	113	01/20/2050	1.A
..38382C-YR-6	Government National Mort-GNR 2020-18 SW		03/20/2024	PAYDOWN		0	0	142,737	203,310	0	(600)	0	(600)	0	0	0	0	0	817	02/20/2050	1.A
..38382D-UT-4	Government National Mort-GNR 2020-31 ST		03/20/2024	PAYDOWN		0	0	33,340	46,202	0	1,931	0	1,931	0	0	0	0	0	188	03/20/2050	1.A
..38382D-VF-3	Government National Mort-GNR 2020-31 HS		03/20/2024	PAYDOWN		0	0	13,834	7,637	0	2,554	0	2,554	0	0	0	0	0	100	05/20/2046	1.A
..38382F-BU-7	Government National Mort-GNR 2020-77 SU		03/20/2024	PAYDOWN		0	0	52,975	49,395	0	3,678	0	3,678	0	0	0	0	0	247	09/20/2047	1.A
..38382F-BW-3	Government National Mort-GNR 2020-77 SQ		03/20/2024	PAYDOWN		0	0	35,566	63,198	0	(1,731)	0	(1,731)	0	0	0	0	0	190	08/20/2049	1.A
..38382F-NZ-3	Government National Mort-GNR 2020-62 JS		03/20/2024	PAYDOWN		0	0	52,602	47,703	0	5,620	0	5,620	0	0	0	0	0	219	05/20/2050	1.A
..38382G-BE-1	Government National Mort-GNR 2020-86 US		03/20/2024	PAYDOWN		0	0	34,773	64,970	0	(1,263)	0	(1,263)	0	0	0	0	0	215	01/20/2050	1.A
..38382G-BH-4	Government National Mort-GNR 2020-86 KS		03/20/2024	PAYDOWN		0	0	64,329	62,763	0	3,848	0	3,848	0	0	0	0	0	0	06/20/2050	1.A
..38382G-CT-7	Government National Mort-GNR 2020-86 SK		03/20/2024	PAYDOWN		0	0	125,205	132,664	0	3,384	0	3,384	0	0	0	0	0	498	06/20/2050	1.A
..38382H-YB-0	Government National Mort-GNR 2020-116 EI		03/01/2024	PAYDOWN		0	0	60,368	52,877	0	(409)	0	(409)	0	0	0	0	0	1,566	08/01/2050	1.A
..38382K-WV-1	Government National Mort-GNR 2020-146 LI		03/01/2024	PAYDOWN		0	0	95,220	84,273	0	(1,015)	0	(1,015)	0	0	0	0	0	3,035	10/01/2050	1.A
..38382L-JB-8	Government National Mort-GNR 2020-176 SQ		03/20/2024	PAYDOWN		0	0	10,954	10,022	0	1,024	0	1,024	0	0	0	0	0	59	11/20/2050	1.A
..38382L-R7-8	Government National Mort-GNR 2020-185 YI		03/01/2024	PAYDOWN		0	0	70,098	59,824	0	(767)	0	(767)	0	0	0	0	0	2,080	12/01/2050	1.A
..38382M-CJ-6	Government National Mort-GNR 2020-189 SN		03/20/2024	PAYDOWN		0	0	17,340	15,548	0	3,477	0	3,477	0	0	0	0	0	0	12/20/2050	1.A
..38382M-E8-8	Government National Mort-GNR 2021-9 DI		03/01/2024	PAYDOWN		0	0	58,432	49,062	0	(544)	0	(544)	0	0	0	0	0	1,697	01/01/2051	1.A
..38382M-Z6-9	Government National Mort-GNR 2021-15 SQ		03/20/2024	PAYDOWN		0	0	63,890	56,962	0	2,605	0	2,605	0	0	0	0	0	0	10/20/2050	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,598,640	1,598,640	3,849,333	3,759,080	0	229,119	0	229,119	0	1,598,640	0	0	0	48,946	XXX	XXX
..50065W-AF-3	Korea National Oil Corp-SENIOR UNSECURED	D	01/23/2024	MATURITY		9,000,000	9,000,000	8,950,140	8,999,444	0	556	0	556	0	9,000,000	0	0	0	180,000	01/23/2024	1.C FE
0309999999. Subtotal - Bonds - All Other Governments						9,000,000	9,000,000	8,950,140	8,999,444	0	556	0	556	0	9,000,000	0	0	0	180,000	XXX	XXX
..605580-5Q-8	State of Mississippi-GENERAL OBLIGATION		03/31/2024	CALL 100		1,621,000	1,621,000	1,804,692	1,703,033	0	3,240	0	3,240	0	1,706,273	0	(85,273)	(85,273)	0	10/01/2029	1.C FE
..70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG		02/15/2024	CALL 100		880,000	880,000	923,622	889,048	0	(463)	0	(463)	0	888,585	0	(8,585)	(8,585)	20,460	02/15/2026	1.D FE
..70914P-TX-0	Commonwealth of Pennsylv-GENERAL OBLIGAT		03/19/2024	CALL 100		10,000,000	10,000,000	8,543,300	9,568,816	0	27,155	0	27,155	0	9,595,971	0	404,029	404,029	140,000	04/01/2027	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,501,000	12,501,000	11,271,614	12,160,897	0	29,932	0	29,932	0	12,190,829	0	310,171	310,171	160,460	XXX	XXX
..442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD		03/01/2024	CALL 100		1,100,000	1,100,000	1,366,189	1,252,804	0	(2,542)	0	(2,542)	0	1,250,262	0	(150,262)	(150,262)	34,595	03/01/2032	1.D FE
..73723R-J6-1	City of Portsmouth VA-GENERAL OBLIGATION		02/01/2024	CALL 100		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,363	02/01/2030	1.C FE
..777543-YY-9	Village of Rosemont IL		01/29/2024	CALL 100		4,397,190	0	0	0	0	0	0	0	0	4,397,190	0	0	0	0	02/01/2030	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,617,190	1,220,000	1,486,189	1,372,804	0	(2,542)	0	(2,542)	0	5,767,452	0	(150,262)	(150,262)	36,958	XXX	XXX
..041083-VB-9	Arkansas Development Fin-REVENUE BONDS		03/01/2024	CALL 100		60,805	60,805	60,805	60,805	0	0	0	0	0	60,805	0	0	0	289	07/01/2043	1.B FE
..196479-V4-8	Colorado Housing and Fin-REVENUE BONDS		02/01/2024	CALL 100		162,821	162,821	167,600	165,108	0	4	0	4	0	165,111	0	(2,290)	(2,290)	1,091	11/01/2048	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
196480-EX-1	Colorado Housing and Fin-REVENUE BONDS		02/01/2024	CALL 100		60,604	60,604	60,604	60,604	0	0	0	0	0	60,604	0	0	0	172	01/01/2050	1.A FE
19648A-P2-5	Colorado Health Faciliti-REVENUE BONDS		01/01/2024	CALL 100		1,000,000	1,000,000	1,063,860	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,500	01/01/2035	1.B FE
25477P-NF-8	District of Columbia Hou-REVENUE BONDS		02/15/2024	CALL 100		44,117	44,117	44,117	44,117	0	0	0	0	0	44,117	0	0	0	285	06/15/2045	1.B FE
296122-UT-9	Escambia County Housing -REVENUE BONDS		02/01/2024	CALL 100		84,490	84,490	84,490	84,490	0	0	0	0	0	84,490	0	0	0	361	11/01/2038	1.A FE
312931-A6-5	Freddie Mac Gold Pool-FG A84529		03/01/2024	PAYDOWN		1,960	1,960	1,986	1,972	0	(12)	0	(12)	0	1,960	0	0	0	15	02/01/2039	1.A
3132DQ-AG-1	Freddie Mac Pool-FR SD2707		03/01/2024	PAYDOWN		500,310	500,310	492,258	492,295	0	8,015	0	8,015	0	500,310	0	0	0	3,850	04/01/2053	1.A
3132DQ-B9-6	Freddie Mac Pool-FR SD2764		03/01/2024	PAYDOWN		261,572	261,572	257,076	257,145	0	4,427	0	4,427	0	261,572	0	0	0	2,607	04/01/2053	1.A
313398-P7-8	Freddie Mac REMICS-FHR 2334 TD		03/01/2024	PAYDOWN		1,403	1,403	1,468	1,414	0	(11)	0	(11)	0	1,403	0	0	0	15	07/01/2031	1.A
313399-B9-7	Freddie Mac REMICS-FHR 2344 SN		03/15/2024	PAYDOWN		0	0	19,218	0	0	3,714	0	3,714	0	0	0	0	0	1	08/15/2031	1.A
31339G-HQ-7	Freddie Mac REMICS-FHR 2367 SA		03/15/2024	PAYDOWN		0	0	26,404	0	0	11,893	0	11,893	0	0	0	0	0	5	06/15/2031	1.A
3133JL-UE-7	Freddie Mac Pool-FREDDIE MAC POOL-FR QU7		03/01/2024	PAYDOWN		204,209	204,209	205,804	205,565	0	(1,356)	0	(1,356)	0	204,209	0	0	0	679	03/01/2051	1.A
3133KP-Q2-7	Freddie Mac Pool-FR RA7673		03/01/2024	PAYDOWN		202,400	202,400	198,574	198,688	0	3,713	0	3,713	0	202,400	0	0	0	2,089	07/01/2052	1.A
3133KQ-VY-9	Freddie Mac Pool-FR RA8731		03/01/2024	PAYDOWN		267,425	267,425	262,313	262,422	0	5,003	0	5,003	0	267,425	0	0	0	2,197	04/01/2053	1.A
3133KR-BN-3	Freddie Mac Pool-FR RA9045		03/01/2024	PAYDOWN		455,309	455,309	448,195	448,291	0	7,018	0	7,018	0	455,309	0	0	0	4,721	05/01/2053	1.A
3133KR-MX-9	Freddie Mac Pool-FR RA9374		03/01/2024	PAYDOWN		591,370	591,370	579,266	579,455	0	11,916	0	11,916	0	591,370	0	0	0	6,396	07/01/2053	1.A
3133KS-C6-7	Freddie Mac Pool-FR RA9993		03/01/2024	PAYDOWN		608,055	608,055	597,604	597,769	0	10,286	0	10,286	0	608,055	0	0	0	5,832	10/01/2053	1.A
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2024	PAYDOWN		18,792	18,792	19,104	19,072	0	(281)	0	(281)	0	18,792	0	0	0	110	11/01/2049	1.A
3133N3-VG-6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2024	PAYDOWN		13,800	13,800	14,001	13,998	0	(198)	0	(198)	0	13,800	0	0	0	81	09/01/2049	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2024	PAYDOWN		286,901	286,901	293,805	293,677	0	(6,776)	0	(6,776)	0	286,901	0	0	0	1,054	05/01/2051	1.A
3133TB-4G-2	Freddie Mac REMICS-FHR 1991 PG		03/01/2024	PAYDOWN		2,265	2,265	2,348	2,271	0	(6)	0	(6)	0	2,265	0	0	0	24	09/01/2027	1.A
3133TC-HE-1	Freddie Mac REMICS-FHR 2018 PG		03/01/2024	PAYDOWN		745	745	786	753	0	(8)	0	(8)	0	745	0	0	0	8	01/01/2028	1.A
3133TD-3A-2	Freddie Mac REMICS-FHR 2037 HB		03/01/2024	PAYDOWN		1,792	1,792	1,960	1,825	0	(34)	0	(34)	0	1,792	0	0	0	26	03/01/2028	1.A
3133TH-S8-1	Freddie Mac REMICS-FHR 2118 PE		03/01/2024	PAYDOWN		4,911	4,911	5,156	4,961	0	(49)	0	(49)	0	4,911	0	0	0	54	01/01/2029	1.A
3133TK-EB-2	Freddie Mac REMICS-FHR 2145 S		03/15/2024	PAYDOWN		0	0	41,031	0	0	17,774	0	17,774	0	0	0	0	0	10	04/15/2029	1.A
3133TR-YA-7	Freddie Mac REMICS-FHR 2292 SI		03/15/2024	PAYDOWN		0	0	14,694	0	0	4,940	0	4,940	0	0	0	0	0	1	11/15/2030	1.A
3133TS-F2-4	Freddie Mac REMICS-FHR 2303 CK		03/01/2024	PAYDOWN		1,878	1,878	1,939	1,895	0	(17)	0	(17)	0	1,878	0	0	0	19	04/01/2031	1.A
3133TU-HJ-0	Freddie Mac REMICS-FHR 2322 SC		03/15/2024	PAYDOWN		0	0	6,902	0	0	3,120	0	3,120	0	0	0	0	0	5	05/15/2031	1.A
3133TU-S7-4	Freddie Mac REMICS-FHR 2357 QH		03/01/2024	PAYDOWN		868	868	910	882	0	(14)	0	(14)	0	868	0	0	0	9	09/01/2031	1.A
31359H-NW-0	Fannie Mae REMICS-FNR 1994-63 PK		03/01/2024	PAYDOWN		419	419	463	419	0	0	0	0	0	419	0	0	0	6	04/01/2024	1.A
31359H-QP-2	Fannie Mae REMICS-FNR 1994-76 KA		02/01/2024	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/01/2024	1.A
31359N-2W-0	Fannie Mae REMICS-FNR 1997-19 PG		03/01/2024	PAYDOWN		2,441	2,441	2,630	2,450	0	(9)	0	(9)	0	2,441	0	0	0	28	04/01/2027	1.A
31359V-GF-4	Fannie Mae REMICS-FNR 1999-1 PJ		03/01/2024	PAYDOWN		6,914	6,914	7,353	7,006	0	(92)	0	(92)	0	6,914	0	0	0	78	02/01/2029	1.A
3136AC-FK-2	Fannie Mae REMICS-FNR 2013-4 GI		03/01/2024	PAYDOWN		0	0	27,923	5,652	0	(205)	0	(205)	0	0	0	0	0	420	02/01/2043	1.A
31371K-LU-3	Fannie Mae Pool-POOL #254239		03/01/2024	PAYDOWN		141	141	163	152	0	(11)	0	(11)	0	141	0	0	0	2	03/01/2032	1.A
3137A9-6Y-7	Freddie Mac REMICS-FHR 3850 LS		03/01/2024	PAYDOWN		0	0	20,282	1,784	0	0	0	0	0	0	0	0	0	0	05/01/2039	1.A
3137AC-TN-9	Freddie Mac REMICS-FHR 3897 LI		03/01/2024	PAYDOWN		0	0	48,015	13,589	0	0	0	0	0	0	0	0	0	0	01/01/2037	1.A
3137FA-NH-7	Freddie Mac REMICS-FHR 4709 WI		03/01/2024	PAYDOWN		0	0	14,368	16,654	0	0	0	0	0	0	0	0	0	0	10/01/2038	1.A
3137FW-WC-0	Freddie Mac REMICS-FHR 5020 AI		03/01/2024	PAYDOWN		0	0	18,526	15,753	0	(141)	0	(141)	0	0	0	0	0	729	09/01/2050	1.A
31388T-QZ-9	Fannie Mae Pool-POOL #614372		03/01/2024	PAYDOWN		452	452	517	479	0	(27)	0	(27)	0	452	0	0	0	5	01/01/2032	1.A
313921-JK-5	Fannie Mae REMICS-FNR 2001-57 PD		03/01/2024	PAYDOWN		3,558	3,558	3,752	3,621	0	(63)	0	(63)	0	3,558	0	0	0	34	10/01/2031	1.A
31392B-SC-1	Fannie Mae REMICS-FNR 2002-6 L		03/01/2024	PAYDOWN		291	291	303	296	0	(5)	0	(5)	0	291	0	0	0	3	02/01/2032	1.A
31392C-EM-2	Fannie Mae REMIC Trust 2-FNW 2002-W2 AF5		03/01/2024	PAYDOWN		1,933	1,933	1,857	1,857	0	78	0	78	0	1,933	0	0	0	1	06/01/2032	1.A
31392E-PC-8	Fannie Mae REMICS-FNR 2002-58 PG		03/01/2024	PAYDOWN		6,238	6,238	6,575	6,351	0	(112)	0	(112)	0	6,238	0	0	0	63	09/01/2032	1.A
31392H-FC-2	Fannie Mae REMICS-FNR 2002-97 SR		03/25/2024	PAYDOWN		0	0	32,224	0	0	18,299	0	18,299	0	0	0	0	0	10	01/25/2033	1.A
31392K-5C-6	Freddie Mac REMICS-FHR 2455 GK		03/01/2024	PAYDOWN		12,203	12,203	12,977	12,476	0	(273)	0	(273)	0	12,203	0	0	0	102	05/01/2032	1.A
31392M-5R-9	Freddie Mac REMICS-FHR 2448 TX		03/01/2024	PAYDOWN		13,870	13,870	14,569	14,088	0	(219)	0	(219)	0	13,870	0	0	0	171	05/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31393Y-ED-3	Fannie Mae REMICS-FNR 2004-28 SB		03/25/2024	PAYDOWN		0	0	29,298	5,263	0	4,483	0	4,483	0	0	0	0	0	165	05/25/2034	1.A
..31394D-JU-5	Fannie Mae REMIC Trust 2-FNW 2005-W2 A6		02/25/2024	PAYDOWN		0	0	6,171	0	0	4,385	0	4,385	0	0	0	0	0	0	05/25/2035	1.A
..31396W-BR-6	Fannie Mae REMICS-FNR 2007-56 SN		03/25/2024	PAYDOWN		0	0	14,891	0	0	4,903	0	4,903	0	0	0	0	0	5	06/25/2037	1.A
..31397W-F3-4	Freddie Mac REMICS-FHR 3457 ES		03/15/2024	PAYDOWN		0	0	2,992	0	0	1,066	0	1,066	0	0	0	0	0	0	06/15/2038	1.A
..31398M-EL-6	Fannie Mae REMICS-FNR 2010-14 SJ		03/25/2024	PAYDOWN		0	0	67,148	2,036	0	23,386	0	23,386	0	0	0	0	0	56	03/25/2040	1.A
..3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		03/01/2024	PAYDOWN		430,014	430,014	431,089	430,969	0	(956)	0	(956)	0	430,014	0	0	0	1,869	01/01/2051	1.A
..3140JS-EP-0	Fannie Mae Pool-POOL #BN9141		03/01/2024	PAYDOWN		325,871	325,871	324,750	324,827	0	1,044	0	1,044	0	325,871	0	0	0	1,323	04/01/2051	1.A
..3140JX-EE-4	Fannie Mae Pool-POOL #B02832		03/01/2024	PAYDOWN		6,118	6,118	6,248	6,212	0	(94)	0	(94)	0	6,118	0	0	0	41	09/01/2049	1.A
..3140K0-EL-8	Fannie Mae Pool-POOL #B04638		03/01/2024	PAYDOWN		14,893	14,893	14,918	14,907	0	(14)	0	(14)	0	14,893	0	0	0	99	11/01/2049	1.A
..3140K2-LK-8	Fannie Mae Pool-POOL #B06629		03/01/2024	PAYDOWN		647,979	647,979	651,117	650,781	0	(2,803)	0	(2,803)	0	647,979	0	0	0	1,608	04/01/2051	1.A
..3140K2-PV-0	Fannie Mae Pool-POOL #B06735		03/01/2024	PAYDOWN		380,550	380,550	381,412	381,293	0	(743)	0	(743)	0	380,550	0	0	0	1,133	05/01/2051	1.A
..3140QB-N5-3	Fannie Mae Pool-POOL #CA4011		03/01/2024	PAYDOWN		7,031	7,031	7,142	7,131	0	(100)	0	(100)	0	7,031	0	0	0	55	08/01/2049	1.A
..3140QC-DT-0	Fannie Mae Pool-POOL #CA4613		03/01/2024	PAYDOWN		40,151	40,151	40,787	40,746	0	(594)	0	(594)	0	40,151	0	0	0	341	11/01/2049	1.A
..3140QC-PN-0	Fannie Mae Pool-POOL #CA4928		03/01/2024	PAYDOWN		13,259	13,259	13,549	13,544	0	(284)	0	(284)	0	13,259	0	0	0	88	01/01/2050	1.A
..3140QH-NJ-0	Fannie Mae Pool-POOL #CA9392		03/01/2024	PAYDOWN		417,183	417,183	421,224	420,738	0	(3,556)	0	(3,556)	0	417,183	0	0	0	1,372	03/01/2051	1.A
..3140QM-4N-1	Fannie Mae Pool-POOL #CB2628		03/01/2024	PAYDOWN		138,586	138,586	117,365	118,165	0	20,421	0	20,421	0	138,586	0	0	0	600	01/01/2052	1.A
..3140QR-EJ-8	Fannie Mae Pool-POOL #CB5536		03/01/2024	PAYDOWN		361,082	361,082	365,200	365,073	0	(3,991)	0	(3,991)	0	361,082	0	0	0	3,850	01/01/2053	1.A
..3140QS-QC-8	Fannie Mae Pool-POOL #CB6750		03/01/2024	PAYDOWN		919,502	919,502	889,434	889,748	0	29,754	0	29,754	0	919,502	0	0	0	9,544	07/01/2053	1.A
..3140QS-TZ-4	Fannie Mae Pool-POOL #CB6867		03/01/2024	PAYDOWN		556,232	556,232	537,754	537,922	0	18,311	0	18,311	0	556,232	0	0	0	5,034	08/01/2053	1.A
..3140XL-W6-1	Fannie Mae Pool-POOL #FS5168		03/01/2024	PAYDOWN		137,768	137,768	135,314	135,356	0	2,413	0	2,413	0	137,768	0	0	0	886	06/01/2053	1.A
..31416K-WP-9	Fannie Mae Pool-POOL #AA2453		03/01/2024	PAYDOWN		110	110	111	111	0	(1)	0	(1)	0	110	0	0	0	1	02/01/2039	1.A
..31418D-JW-3	Fannie Mae Pool-POOL #MA3876		03/01/2024	PAYDOWN		12,462	12,462	12,493	12,483	0	(21)	0	(21)	0	12,462	0	0	0	83	12/01/2049	1.A
..31418D-YS-5	Fannie Mae Pool-POOL #MA4320		03/01/2024	PAYDOWN		300,561	300,561	306,385	306,002	0	(5,441)	0	(5,441)	0	300,561	0	0	0	1,392	04/01/2051	1.A
..31418E-T6-7	Fannie Mae Pool-POOL #MA5072		03/01/2024	PAYDOWN		380,051	380,051	377,290	377,306	0	2,745	0	2,745	0	380,051	0	0	0	3,560	07/01/2053	1.A
..31418E-XU-9	Fannie Mae Pool-POOL #MA5190		03/01/2024	PAYDOWN		407,151	407,151	404,590	404,606	0	2,545	0	2,545	0	407,151	0	0	0	3,748	11/01/2053	1.A
..34074M-LW-9	Florida Housing Finance -REVENUE BONDS		01/02/2024	CALL 100		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	322	07/01/2030	1.A FE
..34074M-ND-9	Florida Housing Finance -REVENUE BONDS		02/01/2024	CALL 100		84,607	84,607	84,607	84,607	0	0	0	0	0	84,607	0	0	0	387	07/01/2037	1.A FE
..34074M-PF-2	Florida Housing Finance -REVENUE BONDS		02/01/2024	CALL 100		42,547	42,547	42,547	42,548	0	0	0	0	0	42,548	0	(1)	(1)	177	01/01/2043	1.A FE
..443730-FT-8	Hudson County Improvemen-REVENUE BONDS		02/01/2024	MATURITY		180,000	180,000	188,856	180,068	0	(68)	0	(68)	0	180,000	0	0	0	5,976	02/01/2024	1.E FE
..45201Y-YL-5	ILLINOIS ST HSG DEV AUTH REV PROG SER B		02/01/2024	CALL 100		24,353	24,353	23,598	23,763	0	0	0	0	0	23,763	0	590	590	115	06/01/2043	1.B FE
..45203L-CT-8	Illinois Housing Develop-REVENUE BONDS		02/28/2024	CALL 100		35,892	35,892	35,892	35,864	0	0	0	0	0	35,864	0	28	28	302	09/01/2034	1.A FE
..454624-U5-4	Indiana Bond Bank-REVENUE BONDS		01/15/2024	MATURITY		965,000	965,000	986,684	965,000	0	0	0	0	0	965,000	0	0	0	26,489	01/15/2024	1.B FE
..45528S-5R-3	Indianapolis Local Publi-REVENUE BONDS		01/15/2024	SINKING PAYMENT		1,648,093	1,648,093	2,021,749	1,805,436	0	(157,343)	0	(157,343)	0	1,648,093	0	0	0	57,410	01/15/2030	1.D FE
..52518R-BE-5	Lehman Structured Securi-LSSC 2002-GE1 A		01/01/2024	PAYDOWN		3	3	3	0	0	3	0	3	0	3	0	0	0	0	07/01/2024	6. *
..54473E-NS-9	LOS ANGELES CNTY CA PUBL-REVENUE BONDS		02/20/2024	DEUTSCHE BANK SECURI		8,200,440	6,750,000	9,007,600	8,464,783	0	(9,119)	0	(9,119)	0	8,455,664	0	(255,224)	(255,224)	287,103	08/01/2040	1.C FE
..57419R-D6-9	Maryland Community Devel-REVENUE BONDS		02/28/2024	CALL 100		270,000	270,000	279,588	271,217	0	(106)	0	(106)	0	271,111	0	(1,111)	(1,111)	4,646	09/01/2047	1.B FE
..57583R-R9-8	Massachusetts Developmen-REVENUE BONDS		03/01/2024	CALL 100		170,000	170,000	196,775	180,264	0	(366)	0	(366)	0	179,899	0	(9,899)	(9,899)	4,982	03/01/2028	1.A
..59334H-FU-4	Miami-Dade County Housin-REVENUE BONDS		03/01/2024	CALL 100		27,679	27,679	27,679	27,679	0	0	0	0	0	27,679	0	0	0	136	11/01/2038	1.A FE
..604115-BA-2	Minnesota Public Facilit-REVENUE BONDS		01/19/2024	CALL 100.849998		3,030,542	3,005,000	3,260,215	3,078,264	0	(1,049)	0	(1,049)	0	3,077,215	0	(46,673)	(46,673)	59,036	03/01/2027	1.A FE
..604115-BB-0	Minnesota Public Facilit-REVENUE BONDS		01/19/2024	CALL 102.267998		3,211,215	3,140,000	3,419,617	3,238,788	0	(1,045)	0	(1,045)	0	3,237,742	0	(26,527)	(26,527)	63,193	03/01/2028	1.A FE
..60416Q-FW-9	Minnesota Housing Financ-REVENUE BONDS		02/01/2024	CALL 100		60,775	60,775	59,256	59,603	0	(3)	0	(3)	0	59,600	0	1,175	1,175	192	09/01/2041	1.A FE
..60416Q-GK-4	Minnesota Housing Financ-REVENUE BONDS		02/01/2024	CALL 100		23,723	23,723	23,723	23,723	0	0	0	0	0	23,723	0	0	0	117	08/01/2046	1.A FE
..60416Q-GM-0	Minnesota Housing Financ-REVENUE BONDS		03/01/2024	CALL 100		7,996	7,996	6,972	7,080	0	2	0	2	0	7,081	0	915	915	27	10/01/2046	1.A FE
..60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		02/01/2024	CALL 100		71,000	71,000	71,000	71,000	0	0	0	0	0	71,000	0	0	0	278	03/01/2048	1.A FE
..60416Q-HE-7	Minnesota Housing Financ-REVENUE BONDS		02/01/2024	CALL 100		141,392	141,392	141,392	141,392	0	0	0	0	0	141,392	0	0	0	685	09/01/2048	1.A FE
..60416Q-HG-2	Minnesota Housing Financ-REVENUE BONDS		02/01/2024	CALL 100		41,051	41,051	41,051	41,051	0	0	0	0	0	41,051	0	0	0	190	11/01/2048	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..604160-HJ-6	Minnesota Housing Financ-REVENUE BONDS		02/01/2024	CALL 100		92,171	92,171	92,171	92,171	0	0	0	0	0	92,171	0	0	0	707	01/01/2049	1.A FE
..604160-HL-1	Minnesota Housing Financ-REVENUE BONDS		02/01/2024	CALL 100		31,584	31,584	31,584	31,584	0	0	0	0	0	31,584	0	0	0	224	03/01/2049	1.A FE
..604160-HN-7	Minnesota Housing Financ-REVENUE BONDS		03/01/2024	CALL 100		5,616	5,616	5,616	5,616	0	0	0	0	0	5,616	0	0	0	39	06/01/2049	1.A FE
..604160-HS-6	Minnesota Housing Financ-REVENUE BONDS		02/01/2024	CALL 100		78,944	78,944	78,944	78,944	0	0	0	0	0	78,944	0	0	0	350	12/01/2049	1.A FE
..60636Y-HL-8	Missouri Housing Develop-REVENUE BONDS		01/01/2024	SINKING PAYMENT		26,728	26,728	26,728	26,728	0	0	0	0	0	26,728	0	0	0	547	07/01/2028	1.B FE
..60636Y-MJ-7	Missouri Housing Develop-REVENUE BONDS		02/01/2024	CALL 100		7,150	7,150	7,150	7,150	0	0	0	0	0	7,150	0	0	0	50	01/01/2040	1.B FE
..60637B-ML-1	Missouri Housing Develop-REVENUE BONDS		02/01/2024	CALL 100		202,565	202,565	195,981	197,415	0	(2)	0	(2)	0	197,413	0	5,152	5,152	747	06/01/2044	1.B FE
..641667-NZ-9	New Albany-Floyd County -REVENUE BONDS		01/15/2024	CALL 100		590,000	590,000	590,000	590,000	0	0	0	0	0	590,000	0	0	0	11,575	01/15/2027	1.B FE
..647200-2G-8	New Mexico Mortgage Fina-REVENUE BONDS		02/01/2024	CALL 100		72,052	72,052	72,052	72,052	0	0	0	0	0	72,052	0	0	0	376	08/01/2035	1.A FE
..647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		02/01/2024	CALL 100		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	358	09/01/2040	1.B FE
..64972C-BD-4	New York City Housing De-REVENUE BONDS		02/15/2024	CALL 100		10,990	10,990	10,990	10,990	0	0	0	0	0	10,990	0	0	0	56	06/15/2036	1.C FE
..64972C-M6-7	New York City Housing De-REVENUE BONDS		02/01/2024	CALL 100		63,332	63,332	63,332	63,404	0	0	0	0	0	63,404	0	(72)	(72)	328	10/01/2046	1.B FE
..677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		02/01/2024	CALL 100		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	1,097	11/01/2041	1.A FE
..708797-AN-5	Pennsylvania Housing Fin-REVENUE BONDS		02/26/2024	CALL 100		27,502	27,502	27,502	27,488	0	0	0	0	0	27,488	0	14	14	236	08/01/2035	1.A FE
..73358W-CW-2	Port Authority of New Yo-REVENUE BONDS		01/30/2024	BARCLAYS CAPITAL INC		9,433,800	9,000,000	10,964,390	10,413,798	0	(4,866)	0	(4,866)	0	10,408,932	0	(975,132)	(975,132)	127,058	11/01/2040	1.D FE
..88275F-NJ-9	Texas Department of Hous-REVENUE BONDS		02/01/2024	CALL 100		20,000	20,000	20,000	20,005	0	0	0	0	0	20,005	0	(5)	(5)	200	09/01/2039	1.B FE
..88275F-PA-1	Texas Department of Hous-REVENUE BONDS		02/01/2024	CALL 100		9,825	9,825	9,266	9,342	0	0	0	0	0	9,342	0	483	483	52	09/01/2047	1.B FE
..91743P-DD-4	Utah Housing Corp-REVENUE BONDS		02/21/2024	CALL 100		6,410	6,410	6,691	6,669	0	0	0	0	0	6,668	0	(258)	(258)	50	02/21/2050	1.B FE
..92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		55,859	55,859	55,859	55,824	0	0	0	0	0	55,824	0	35	35	500	12/25/2043	1.A FE
..92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		189,016	189,016	189,016	189,016	0	0	0	0	0	189,016	0	0	0	1,616	10/25/2037	1.A FE
..92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		65,917	65,917	65,917	65,905	0	0	0	0	0	65,905	0	12	12	482	06/25/2041	1.A FE
..92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		72,807	72,807	72,807	72,807	0	0	0	0	0	72,807	0	0	0	463	10/25/2049	1.A FE
..92812U-Q8-4	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		232,330	232,330	232,330	232,330	0	0	0	0	0	232,330	0	0	0	1,674	12/25/2049	1.A FE
..92812U-XB-9	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		19,752	19,752	21,283	20,738	0	(2)	0	(2)	0	20,736	0	(984)	(984)	240	03/25/2038	1.A FE
..92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		77,103	77,103	77,103	77,067	0	0	0	0	0	77,067	0	36	36	585	08/25/2042	1.B FE
..93978X-EQ-9	Washington State Housing-REVENUE BONDS		02/01/2024	CALL 100		115,000	115,000	115,000	114,914	0	1	0	1	0	114,915	0	85	85	583	09/01/2040	1.A FE
..93978X-ER-7	Washington State Housing-REVENUE BONDS		02/01/2024	CALL 100		290,000	290,000	288,695	290,000	0	0	0	0	0	290,000	0	0	0	1,142	05/01/2041	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						40,741,589	38,760,592	44,309,670	42,186,419	0	23,176	0	23,176	0	42,051,240	0	(1,309,651)	(1,309,651)	761,109	XXX	XXX
..00077B-4W-0	ABN Amro Mortgage Corp-AMAC 2002-9 A30		03/01/2024	PAYDOWN		168	168	169	164	0	4	0	4	0	168	0	0	0	2	12/01/2032	1.A FM
..000780-NL-6	ABN Amro Mortgage Corp-AMAC 2003-12 2A		03/01/2024	PAYDOWN		92	92	93	90	0	1	0	1	0	92	0	0	0	1	12/01/2033	1.A FM
..00085K-AS-2	ABPCI Direct Lending Fun-ABPCI 2019-7A A		01/29/2024	PAYDOWN		691,750	691,750	691,750	691,750	0	0	0	0	0	691,750	0	0	0	0	10/20/2031	1.A FE
..00164T-AA-6	AMC East Communities LLC-SECURED		01/15/2024	SINKING PAYMENT		285,768	285,768	299,732	288,506	0	(2,738)	0	(2,738)	0	285,768	0	0	0	9,102	01/15/2028	1.F FE
..00184@-AA-4	Amazon (Euclid Oh) Trust Certificate		03/31/2024	SINKING PAYMENT		34,523	34,523	34,523	34,506	0	22	0	22	0	34,523	0	0	0	339	06/30/2039	1.D
..00191#-AA-3	Amazon (Tucson Az) Trust Certificate		03/31/2024	SINKING PAYMENT		38,069	38,069	38,069	38,037	0	42	0	42	0	38,069	0	0	0	391	08/31/2039	1.D
..00191@-AA-5	Amazon (Oklahoma City Ok Trust Certifica		03/31/2024	SINKING PAYMENT		72,596	72,596	72,596	72,588	0	11	0	11	0	72,596	0	0	0	771	09/30/2039	1.E
..00193*-AA-5	Amazon (Tulsa Ok) Trust Certificate		03/31/2024	SINKING PAYMENT		75,904	75,904	75,904	75,901	0	5	0	5	0	75,904	0	0	0	628	09/30/2039	1.D
..00195#-AA-9	Amazon (Toledo Oh) Trust Certificate		03/31/2024	SINKING PAYMENT		125,502	125,502	125,502	125,502	0	0	0	0	0	125,502	0	0	0	1,614	10/31/2040	1.D
..00217L-AC-6	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 AS		03/15/2024	PAYDOWN		3,064,650	3,064,650	3,064,650	3,064,650	0	0	0	0	0	3,064,650	0	0	0	78,433	09/14/2036	1.A FE
..00225#-AA-3	Amazon (Grand Rapids, M Trust Certifica		03/31/2024	SINKING PAYMENT		35,604	35,604	35,604	35,578	0	36	0	36	0	35,604	0	0	0	366	09/30/2039	1.D
..00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3		01/25/2024	PAYDOWN		111,277	111,277	102,653	109,631	0	1,646	0	1,646	0	111,277	0	0	0	999	07/25/2035	1.A FE
..00436M-AA-3	Accelerated Assets 2018---AALLC 2018-1 A		03/02/2024	PAYDOWN		138,708	138,708	138,673	138,691	0	17	0	17	0	138,708	0	0	0	916	12/02/2033	1.F FE
..007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		03/01/2024	PAYDOWN		3,221	3,221	3,014	3,126	0	(179)	0	(179)	0	3,221	0	0	0	138	06/01/2035	1.A FM
..007036-SE-7	Adjustable Rate Mortgage-ARMT 2005-9 5A1		03/25/2024	PAYDOWN		41,862	41,862	29,202	52,135	0	(14,331)	0	(14,331)	0	41,862	0	0	0	313	11/25/2035	1.A FM
..00703Q-AD-4	Adjustable Rate Mortgage-ARMT 2006-3 4A1		03/25/2024	PAYDOWN		25,705	25,705	14,036	10,028	0	36,231	(766)	36,997	0	25,705	0	0	0	53	08/25/2036	1.A FM
..00751Y-AG-1	Advance Auto Parts Inc-SENIOR UNSECURED		03/04/2024	MORGAN		13,020,000	15,500,000	14,920,415	15,007,107	0	9,733	0	9,733	0	15,016,840	0	(1,996,840)	(1,996,840)	257,688	03/15/2032	2.C FE
..00846U-AN-1	Agilent Technologies Inc-SENIOR UNSECURE		03/11/2024	BARCLAYS CAPITAL INC		8,439,900	10,000,000	9,982,200	9,986,794	0	489	0	489	0	9,987,283	0	(1,547,383)	(1,547,383)	115,639	03/12/2031	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..009098-A*-5	Air Cargo Logistics Ft W Lease-Collatera		03/10/2024	SINKING PAYMENT		28,357	28,357	28,357	28,357	0	0	0	0	0	28,357	0	0	0	319	11/10/2039	1.E .....
..00910G-A*-4	Air Cargo Logistics Ctl Trust Certificat		03/10/2024	SINKING PAYMENT		38,705	38,705	38,705	38,705	0	0	0	0	0	38,705	0	0	0	550	02/10/2041	1.E .....
..00981@-AA-9	Akron Childrens Hospital Trust Certifica		03/15/2024	SINKING PAYMENT		26,635	26,635	26,901	26,869	0	(223)	0	(223)	0	26,635	0	0	0	294	08/15/2050	1.F .....
..02146P-AF-2	Alternative Loan Trust 2-CWALT 2006-HY12		03/01/2024	PAYDOWN		65,084	65,084	41,748	51,092	0	11,389	0	11,389	0	65,084	0	0	0	469	08/01/2036	1.A FM ....
..02146T-AL-1	Alternative Loan Trust 2-CWALT 2006-24CB		03/01/2024	PAYDOWN		5,472	5,155	2,605	2,679	0	2,595	0	2,595	0	5,472	0	0	0	(1)	08/01/2036	1.A FM ....
..02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		03/01/2024	PAYDOWN		0	6,339	4,438	3,926	0	618	0	618	0	0	0	0	0	42	09/01/2036	4.A FM ....
..02147X-AR-8	Alternative Loan Trust 2-CWALT 2006-32CB		03/01/2024	PAYDOWN		5,467	5,784	3,892	3,969	0	1,731	0	1,731	0	5,467	0	0	0	48	11/01/2036	4.B FM ....
..02150V-AA-3	Alternative Loan Trust 2-CWALT 2007-HY7C		03/25/2024	PAYDOWN		11,363	10,649	8,604	10,318	0	(9,621)	0	(9,621)	0	11,363	0	0	0	394	08/25/2037	1.A FM ....
..02152A-AS-8	Alternative Loan Trust 2-CWALT 2007-16CB		03/25/2024	PAYDOWN		49,134	46,978	28,644	29,445	0	17,912	(789)	18,701	0	49,134	0	0	0	703	08/25/2037	1.A FM ....
..02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		03/25/2024	PAYDOWN		15,764	15,764	11,823	5,712	0	10,698	0	10,698	0	15,764	0	0	0	198	10/25/2046	1.A FM ....
..02660T-AR-4	American Home Mortgage I-AHM 2004-1 4A		03/01/2024	PAYDOWN		20,650	20,650	20,418	20,650	0	(68)	0	(68)	0	20,650	0	0	0	189	04/01/2044	5.A FM ....
..02660T-DH-3	American Home Mortgage I-AHM 2005-1 6A		03/01/2024	PAYDOWN		18,901	18,901	16,467	21,289	0	(3,627)	0	(3,627)	0	18,901	0	0	0	201	06/01/2045	1.A FM ....
..02660T-EK-5	American Home Mortgage I-AHM 2005-2 1A1		03/25/2024	PAYDOWN		39,539	39,539	37,006	38,356	0	(1,482)	0	(1,482)	0	39,539	0	0	0	272	09/25/2045	1.A FM ....
..02660V-AE-8	American Home Mortgage A-AHMA 2005-1 3A1		03/25/2024	PAYDOWN		620	620	506	602	0	(23)	0	(23)	0	620	0	0	0	2	11/25/2035	1.A FM ....
..02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		03/01/2024	PAYDOWN		12,527,937	12,527,937	12,540,401	12,524,999	0	2,938	0	2,938	0	12,527,937	0	0	0	118,348	10/01/2036	1.A FE ....
..02665U-AB-1	American Homes 4 Rent 20-AH4R 2014-SFR2		03/01/2024	PAYDOWN		7,000,000	7,000,000	7,093,796	7,003,551	0	(3,551)	0	(3,551)	0	7,000,000	0	0	0	50,050	10/01/2036	1.A FE ....
..02665W-CZ-2	American Honda Finance C-SENIOR UNSECURE		01/11/2024	JP MORGAN SECURITIES ...		4,931,050	5,000,000	4,866,550	4,943,101	0	4,746	0	4,746	0	4,947,846	0	(16,796)	(16,796)	6,333	06/27/2024	1.G FE ....
..02665W-EF-4	American Honda Finance C-SENIOR UNSECURE		01/11/2024	BOFAMLSEC		6,967,800	7,000,000	6,994,120	6,995,699	0	106	0	106	0	6,995,805	0	(28,005)	(28,005)	79,606	04/17/2025	1.G FE ....
..02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2		03/01/2024	PAYDOWN		0	0	0	0	1	0	0	1	0	0	0	0	0	0	10/01/2052	6. * .....
..026929-AA-7	American Home Mortgage I-AHM 2006-3 11A1		03/25/2024	PAYDOWN		15,005	15,005	11,489	12,121	0	(1,134)	0	(1,134)	0	15,005	0	0	0	0	12/25/2046	1.A FM ....
..03073E-AL-9	AMERISOURCEBERGEN CORP-SR UNSECURED		01/11/2024	JEFFERIESLLC		9,510,820	9,594,000	9,429,943	9,534,369	0	6,507	0	6,507	0	9,540,876	0	(30,056)	(30,056)	55,272	05/15/2024	2.A FE ....
..03073E-AT-2	AmerisourceBergen Corp-SENIOR UNSECURED		03/11/2024	BARCLAYS CAPITAL INC ...		13,779,840	16,000,000	15,698,860	15,756,091	0	6,456	0	6,456	0	15,762,547	0	(1,982,707)	(1,982,707)	213,600	03/15/2031	2.A FE ....
..03235T-AA-5	Amur Finance VI LLC-ACEF 2014-1A A		03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	40	12/20/2024	6. * .....
..03464B-AA-6	Angel Oak Mortgage Trust-AOMT 2022-1 A1		03/01/2024	PAYDOWN		92,864	92,864	92,862	92,864	0	0	0	0	0	92,864	0	0	0	443	12/01/2066	1.A .....
..03464B-AB-4	Angel Oak Mortgage Trust-AOMT 2022-1 A2		03/01/2024	PAYDOWN		265,324	265,324	265,322	265,322	0	2	0	2	0	265,324	0	0	0	1,377	12/01/2066	1.A .....
..03464B-AC-2	Angel Oak Mortgage Trust-AOMT 2022-1 A3		03/01/2024	PAYDOWN		265,324	265,324	265,320	265,320	0	4	0	4	0	265,324	0	0	0	1,445	12/01/2066	1.A .....
..03464P-AA-5	Angel Oak Mortgage Trust-AOMT 2022-2 A1		03/01/2024	PAYDOWN		461,080	461,080	459,459	461,080	0	0	0	0	0	461,080	0	0	0	2,372	01/01/2067	1.A FE ....
..03464P-AB-3	Angel Oak Mortgage Trust-AOMT 2022-2 A2		03/01/2024	PAYDOWN		276,648	276,648	276,221	276,224	0	424	0	424	0	276,648	0	0	0	1,597	01/01/2067	1.B FE ....
..03464P-AC-1	Angel Oak Mortgage Trust-AOMT 2022-2 A3		03/01/2024	PAYDOWN		276,648	276,648	275,953	275,957	0	691	0	691	0	276,648	0	0	0	1,640	01/01/2067	1.E FE ....
..03464T-AA-7	Angel Oak Mortgage Trust-AOMT 2022-3 A1		03/01/2024	PAYDOWN		216,482	216,482	214,165	214,773	0	1,710	0	1,710	0	216,482	0	0	0	1,722	01/01/2067	1.A FE ....
..03464T-AB-5	Angel Oak Mortgage Trust-AOMT 2022-3 A2		03/01/2024	PAYDOWN		144,326	144,326	141,247	141,809	0	2,456	0	2,456	0	144,326	0	0	0	888	01/01/2067	1.C FE ....
..038370-AA-0	Aqua Finance Trust 2019---AQFIT 2019-A A		03/15/2024	PAYDOWN		66,344	66,344	66,333	66,330	0	14	0	14	0	66,344	0	0	0	350	07/16/2040	1.A FE ....
..038413-AA-8	Aqua Finance Trust 2020---AQFIT 2020-AA A		03/17/2024	PAYDOWN		226,925	226,925	226,883	226,884	0	41	0	41	0	226,925	0	0	0	756	07/17/2046	1.A FE ....
..04249@-AD-3	Army & Air Force Exchang Senior Note		03/15/2024	SINKING PAYMENT		45,572	45,572	45,572	45,572	0	0	0	0	0	45,572	0	0	0	672	10/15/2024	1.D .....
..04285E-AC-1	Arroyo Mortgage Trust 20-ARRW 2022-2 A2		03/01/2024	PAYDOWN		73,412	73,412	71,075	71,721	0	1,691	0	1,691	0	73,412	0	0	0	125	07/01/2057	1.C FE ....
..04285E-AD-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A3		03/01/2024	PAYDOWN		73,412	73,412	70,369	71,206	0	2,206	0	2,206	0	73,412	0	0	0	611	07/01/2057	1.F FE ....
..04285E-AM-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A1		03/01/2024	PAYDOWN		70,588	70,588	69,735	70,100	0	488	0	488	0	70,588	0	0	0	112	07/01/2057	1.A FE ....
..04544P-AD-1	Asset Backed Securities -ABSHE 2006-HE5		03/25/2024	PAYDOWN		233,975	233,975	152,039	233,973	0	2	0	2	0	233,975	0	0	0	3,984	07/25/2036	1.A FM ....
..05178T-AA-9	Aurora Military Housing -SECURED		01/15/2024	SINKING PAYMENT		10,693	10,693	10,693	10,694	0	(1)	0	(1)	0	10,693	0	0	0	315	07/15/2034	1.F FE ....
..05279@-AA-9	Autoliv ASP, Inc. Trust Certificate Tran		03/15/2024	SINKING PAYMENT		71,704	71,704	71,704	71,704	0	0	0	0	0	71,704	0	0	0	822	05/15/2034	2.B .....
..05525H-AW-7	BAMLL Re-REMIC Trust 201-BAMLL 2014-FRR5		01/01/2024	PAYDOWN		9,160,909	9,160,909	6,308,145	9,160,909	0	0	0	0	0	9,160,909	0	0	0	0	01/01/2047	3.C FE ....
..055328-AA-6	BCC Middle Market CLO 20-BMMC 2018-1A A1		03/13/2024	PAYDOWN		16,510,093	16,510,093	16,510,093	16,510,093	0	0	0	0	0	16,510,093	0	0	0	311,572	10/20/2030	1.A FE ....
..05532E-CE-3	BCAP LLC 2009-RR10 Trust-BCAP 2009-RR10		03/01/2024	PAYDOWN		8,289	9,121	2,624	5,745	0	1,786	0	1,786	0	8,289	0	0	0	85	06/01/2037	1.A FM ....
..05532T-AF-9	BCAP LLC 2010-RR1 Trust-BCAP 2010-RR1 2A		03/01/2024	PAYDOWN		170,647	170,647	74,232	258,152	0	(134,727)	0	(134,727)	0	170,647	0	0	0	385	06/01/2045	1.A FM ....
..05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		03/01/2024	PAYDOWN		22,331	23,666	20,734	23,007	0	98	0	98	0	22,331	0	0	0	139	06/01/2037	5.A FM ....
..05553D-AD-3	BHG Securitization Trust-BHG 2022-B D		02/06/2024	SUNTRUST CAPITAL MAR ...		4,706,510	4,994,473	4,849,132	4,879,897	0	2,160	0	2,160	0	4,882,057	0	(175,547)	(175,547)	47,335	06/18/2035	2.B FE ....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05584A-AA-8	BRE Grand Islander Times-HGVGI 2017-1A A		03/25/2024	PAYDOWN		530,872	530,872	530,738	530,857	0	15	0	15	0	530,872	0	0	0	3,704	05/25/2029	1.F FE
..05586*-AA-9	BGS Spartanburg 2017 Trust Certificate		03/15/2024	SINKING PAYMENT		118,494	118,494	118,494	118,494	0	0	0	0	0	118,494	0	0	0	262	07/15/2032	2.A S
..05587*-AA-8	BGS Fedex Series 2017A Trust Certificate		03/15/2024	SINKING PAYMENT		101,909	101,909	101,909	101,911	0	(4)	0	(4)	0	101,909	0	0	0	473	03/15/2037	1.E PL
..05588*-AA-7	BGS Huntersville 2017 Trust Certificate		03/15/2024	SINKING PAYMENT		95,879	95,879	95,879	95,880	0	0	0	0	0	95,879	0	0	0	710	05/15/2038	2.B S
..05590#-AA-9	BPHQ 2017 Trust Certificate BP Corp Nort		03/15/2024	SINKING PAYMENT		52,768	52,768	52,768	52,768	0	0	0	0	0	52,768	0	0	0	522	11/15/2032	1.F
..05606D-AC-2	BX TRUST - BX 2022-PSB B-BX 2022-PSB B		02/15/2024	PAYDOWN		72,532	72,532	72,049	71,724	0	808	0	808	0	72,532	0	0	0	706	08/15/2039	1.A
..05606F-AN-3	BX Trust 2019-OC11-BX 2019-OC11 E		03/31/2024	PERFORM		0	0	0	0	0	(29,148)	0	(29,148)	0	0	0	0	0	0	12/01/2041	1.B
..05608W-AG-9	BX Commercial Mortgage T-BX 2021-SOAR B		02/15/2024	PAYDOWN		126,800	126,800	120,777	130,468	0	(3,667)	0	(3,667)	0	126,800	0	0	0	1,383	06/15/2038	1.A
..05608W-AN-4	BX Trust-BX 2021-SOAR E		02/15/2024	PAYDOWN		456,609	456,609	456,609	456,609	0	0	0	0	0	456,609	0	0	0	5,711	06/15/2038	1.A
..05874W-AJ-0	Ballyrock CLO 19 Ltd-BALLY 2022-19A C		01/18/2024	BARCLAYS CAPITAL INC		2,495,550	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(4,450)	(4,450)	58,200	04/20/2035	2.C FE
..058927-AG-9	Banc of America Funding -BAFC 2006-A 3A2		03/01/2024	PAYDOWN		9,089	11,042	9,640	10,603	0	64	0	64	0	9,089	0	0	0	81	02/01/2036	3.A FM
..058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		03/01/2024	PAYDOWN		442,339	447,416	364,895	361,469	0	84,586	0	84,586	0	442,339	0	0	0	4,384	03/01/2036	1.A FM
..058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		03/01/2024	PAYDOWN		3,899	9,520	9,130	9,686	0	(35)	0	(35)	0	3,899	0	0	0	93	03/01/2036	4.C FM
..058931-BL-9	Banc of America Funding -BAFC 2006-3 5A8		03/01/2024	PAYDOWN		668	751	762	686	0	100	0	100	0	668	0	0	0	7	03/01/2036	3.C FM
..058933-AN-2	Banc of America Funding -BAFC 2006-D 5A1		03/01/2024	PAYDOWN		9,649	10,493	9,582	9,743	0	671	0	671	0	9,649	0	0	0	199	05/01/2036	1.A FM
..05946X-R7-0	Banc of America Funding -BAFC 2005-7 2A2		03/25/2024	PAYDOWN		0	0	33,434	0	0	7,447	0	7,447	0	0	0	0	0	0	11/25/2035	5.A FE
..05946X-XP-3	Banc of America Funding -BAFC 2005-E 3A1		03/01/2024	PAYDOWN		22,804	24,003	23,538	24,497	0	(563)	0	(563)	0	22,804	0	0	0	225	05/01/2035	4.B FM
..05946X-Y7-2	Banc of America Funding -BAFC 2005-8 2A8		03/01/2024	PAYDOWN		8,201	11,125	10,527	10,873	0	(458)	0	(458)	0	8,201	0	0	0	180	01/01/2036	3.B FM
..05946X-YV-9	Banc of America Funding -BAFC 2005-F 2A1		03/01/2024	PAYDOWN		7,842	14,008	13,054	14,322	0	(8,869)	0	(8,869)	0	7,842	0	0	0	394	09/01/2035	3.A FM
..05948X-T2-7	Banc of America Mortgage-BOAMS 2004-A 2A		03/01/2024	PAYDOWN		27,971	27,971	27,552	27,917	0	28	0	28	0	27,971	0	0	0	340	02/01/2034	1.A FM
..05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2024	PAYDOWN		6,162	6,162	5,958	6,162	0	(71)	0	(71)	0	6,162	0	0	0	40	02/01/2035	1.A FM
..05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2024	PAYDOWN		7,695	7,695	7,493	7,695	0	(70)	0	(70)	0	7,695	0	0	0	50	02/01/2035	1.A FM
..05949C-GW-0	Banc of America Mortgage-BOAMS 2005-B A9		03/01/2024	PAYDOWN		41,719	42,249	41,149	40,084	0	2,443	0	2,443	0	41,719	0	0	0	268	09/01/2035	4.B FM
..05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		03/01/2024	PAYDOWN		313,569	313,581	269,382	276,196	0	36,967	(22)	36,989	0	313,569	0	0	0	3,784	10/01/2035	4.A FM
..05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		03/01/2024	PAYDOWN		225	226	221	234	0	(11)	0	(11)	0	225	0	0	0	9	11/01/2035	3.A FM
..05949C-KX-3	Banc of America Mortgage-BOAMS 2005-J 4A		03/01/2024	PAYDOWN		13,045	13,211	10,809	10,858	0	988	(347)	1,335	0	13,045	0	0	0	458	11/01/2035	1.A FM
..05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A		03/01/2024	PAYDOWN		317,082	317,476	300,411	298,947	0	18,470	0	18,470	0	317,082	0	0	0	7,377	01/01/2036	1.A FM
..05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		03/01/2024	PAYDOWN		18,457	18,457	20,146	20,286	0	(1,829)	0	(1,829)	0	18,457	0	0	0	134	01/01/2036	1.A FM
..05950F-AD-7	Banc of America Funding -BAFC 2006-4 A4		03/25/2024	PAYDOWN		0	0	4,220	0	0	1,437	0	1,437	0	0	0	0	0	0	07/25/2036	6. *
..05950M-AJ-9	Banc of America Funding -BAFC 2006-G 3A3		03/01/2024	PAYDOWN		83,349	83,349	79,911	82,236	0	(1,142)	0	(1,142)	0	83,349	0	0	0	1,363	07/01/2036	1.A FM
..05950P-AF-0	Banc of America Funding -BAFC 2006-H 2A3		03/01/2024	PAYDOWN		69,050	73,618	64,487	62,533	0	13,868	0	13,868	0	69,050	0	0	0	235	09/01/2046	1.A FM
..05950R-BG-3	Banc of America Funding -BAFC 2006-6 3A2		03/25/2024	PAYDOWN		0	0	3,143	0	0	1,041	0	1,041	0	0	0	0	0	0	08/25/2036	6. *
..05950T-AC-9	Banc of America Mortgage-BOAMS 2006-B 2A		03/01/2024	PAYDOWN		2,816	3,048	2,949	2,503	0	(1,022)	0	(1,022)	0	2,313	0	503	503	(14)	11/01/2046	1.A FM
..05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		03/01/2024	PAYDOWN		863	863	820	682	0	203	0	203	0	863	0	0	0	6	01/01/2037	1.A FM
..05951K-AN-3	Banc of America Funding -BAFC 2006-7 1A1		03/01/2024	PAYDOWN		38,785	34,653	29,316	31,594	0	3,287	0	3,287	0	38,785	0	0	0	344	09/01/2036	3.B FM
..05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		03/01/2024	PAYDOWN		413	507	480	384	0	160	0	160	0	413	0	0	0	3	10/01/2036	1.A FM
..05951V-AV-1	Banc of America Funding -BAFC 2006-I 6A1		03/20/2024	PAYDOWN		84,258	59,243	48,843	58,746	0	1,915	0	1,915	0	84,258	0	0	0	493	12/20/2046	1.A FM
..059522-AA-0	Banc of America Funding -BAFC 2007-C 6A1		03/20/2024	PAYDOWN		19,579	19,579	16,838	22,320	0	(4,357)	0	(4,357)	0	19,579	0	0	0	83	05/20/2047	1.A FM
..059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		03/01/2024	PAYDOWN		36,563	41,454	36,095	36,936	0	(1,262)	(598)	(664)	0	36,563	0	0	0	491	05/01/2036	1.A FM
..059523-AN-0	Banc of America Funding -BAFC 2007-5 4A3		03/25/2024	PAYDOWN		0	0	135,903	30,109	0	13,215	0	13,215	0	0	0	0	0	854	07/25/2037	6. *
..059523-AX-8	Banc of America Funding -BAFC 2007-5 7A1		03/01/2024	PAYDOWN		107,045	17,009	9,924	12,358	0	21,257	0	21,257	0	107,045	0	0	0	4,320	07/01/2047	1.A FM
..05952G-AT-8	Banc of America Funding -BAFC 2007-D 3A1		03/01/2024	PAYDOWN		910	2,382	2,334	2,374	0	(150)	0	(150)	0	910	0	0	0	52	06/01/2037	1.A FM
..05952G-AV-3	Banc of America Funding -BAFC 2007-D 3A3		03/01/2024	PAYDOWN		1,310	3,427	3,359	3,411	0	(212)	0	(212)	0	1,310	0	0	0	24	06/01/2037	1.A FM
..05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		03/01/2024	PAYDOWN		3,823	3,822	3,340	3,120	0	792	0	792	0	3,823	0	0	0	28	05/01/2037	1.A FM
..05954D-AL-0	Banc of America Funding -BAFC 2007-E 6A1		03/01/2024	PAYDOWN		213	214	185	192	0	16	0	16	0	213	0	0	0	0	09/01/2037	3.C FM
..05956E-AB-8	Banc of America Funding -BAFC 2010-R6 1A		03/01/2024	PAYDOWN		24,609	24,609	24,240	24,603	0	(101)	0	(101)	0	24,609	0	0	0	200	02/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05990E-AD-2	Banc of America Funding -BAFC 2012-R6 2A		03/26/2024	PAYDOWN		105,562	86,150	74,972	94,469	0	(16,250)	0	(16,250)	0	105,562	0	0	0	0	07/26/2036	3.C FM
..05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		03/01/2024	PAYDOWN		19,442	20,798	13,159	14,016	0	6,054	0	6,054	0	19,442	0	0	0	189	08/01/2037	1.A FM
..05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		03/01/2024	PAYDOWN		15,299	15,299	14,874	15,075	0	156	0	156	0	15,299	0	0	0	211	07/01/2035	1.A FM
..05990H-AT-0	Banc of America Funding -BAFC 2010-R2 4A		03/01/2024	PAYDOWN		11,383	39,145	31,237	33,525	0	0	0	0	0	11,383	0	0	0	391	08/01/2036	1.A FM
..06424@-AA-1	Bank Of America (Houston Pass-Thru Certi		03/15/2024	SINKING PAYMENT		97,432	97,432	98,030	97,766	0	(248)	0	(248)	0	97,432	0	0	0	564	12/31/2029	1.C S
..06539L-AJ-9	BANK 2018-BNK13-BANK 2018-BN13 D		02/15/2024	PERFTRUSTCP		8,310,000	13,850,000	10,313,045	11,056,771	0	69,282	0	69,282	0	11,126,053	0	(2,816,053)	(2,816,053)	91,179	08/01/2061	4.C
..06539W-AA-4	BANK 2020-BNK25-BANK 2020-BN25 D		03/13/2024	BOFAMLSEC		3,049,481	4,590,000	3,412,378	3,608,612	0	27,381	0	27,381	0	3,635,992	0	(586,511)	(586,511)	33,150	01/01/2063	3.B
..06654D-AC-1	Banner Health-UNSECURED		01/30/2024	JP MORGAN SECURITIES ...		7,274,400	10,000,000	9,592,100	9,608,952	0	597	0	597	0	9,609,549	0	(2,335,149)	(2,335,149)	185,558	01/01/2050	1.D FE
..066836-AB-3	Baptist Health South Flo-FIRST LIEN		02/20/2024	JP MORGAN SECURITIES ...		13,027,500	15,000,000	15,145,200	15,120,159	0	(853)	0	(853)	0	15,119,307	0	(2,091,807)	(2,091,807)	175,489	11/15/2041	1.E FE
..06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		03/01/2024	PAYDOWN		27,709	27,709	27,192	27,309	0	390	0	390	0	27,709	0	0	0	167	07/01/2052	1.A FE
..06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		03/01/2024	PAYDOWN		27,709	27,709	26,658	26,843	0	849	0	849	0	27,709	0	0	0	167	07/01/2052	1.C FE
..06744D-AC-3	Barclays Mortgage Loan T-BARC 2022-NQM1		03/01/2024	PAYDOWN		77,917	77,917	73,963	74,654	0	3,202	0	3,202	0	77,917	0	0	0	612	07/01/2052	1.F FE
..06744Y-AA-1	Barclays Mortgage Loan T-BARC 2022-INV1		03/01/2024	PAYDOWN		223,479	223,479	223,476	223,479	0	0	0	0	0	223,479	0	0	0	1,648	02/01/2062	1.A FE
..07325D-AF-1	Bayview Financial Mortga-BAYV 2006-C 1A5		03/01/2024	PAYDOWN		7,543	7,543	6,263	7,009	0	349	0	349	0	7,543	0	0	0	71	11/01/2036	1.A FM
..07325V-AE-4	Bayview Financial Acquis-BAYV 2007-A 1A4		03/01/2024	PAYDOWN		501,018	501,018	420,855	466,793	0	15,523	0	15,523	0	501,018	0	0	0	3,049	05/01/2037	1.A FM
..07384M-4K-5	Bear Stearns ARM Trust 2-BSARM 2004-10 2		03/01/2024	PAYDOWN		15,671	15,671	14,614	15,423	0	(18)	0	(18)	0	15,671	0	0	0	127	01/01/2035	1.A FM
..07384M-Q8-8	Bear Stearns ARM Trust 2-BSARM 2004-3 2A		03/01/2024	PAYDOWN		5,904	5,904	5,923	5,904	0	26	0	26	0	5,904	0	0	0	34	07/01/2034	1.A FM
..07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		03/01/2024	PAYDOWN		10,255	10,255	10,300	10,255	0	13	0	13	0	10,255	0	0	0	11	07/01/2034	4.A FM
..07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		03/01/2024	PAYDOWN		43,435	43,435	43,896	42,910	0	889	0	889	0	43,435	0	0	0	0	09/01/2033	1.A FM
..07384Y-TL-0	Bear Stearns Asset Backe-BSABS 2004-SD2		03/01/2024	PAYDOWN		4,129	4,129	4,175	4,241	0	(135)	0	(135)	0	4,129	0	0	0	32	03/01/2044	1.A FM
..07386H-PD-7	Bear Stearns ALT-A Trust-BALTA 2004-12 2		03/01/2024	PAYDOWN		2,637	2,637	2,419	2,507	0	101	0	101	0	2,637	0	0	0	19	01/01/2035	1.A FM
..07386H-QZ-7	Bear Stearns ALT-A Trust-BALTA 2005-2 2A		03/01/2024	PAYDOWN		28,143	28,143	24,125	23,321	0	4,947	0	4,947	0	28,143	0	0	0	226	04/01/2035	1.A FM
..07386H-UG-4	Bear Stearns ALT-A Trust-BALTA 2005-5 21		03/01/2024	PAYDOWN		81	81	74	78	0	2	0	2	0	81	0	0	0	1	07/01/2035	1.A FM
..07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		02/01/2024	PAYDOWN		695	(807)	(528)	(471)	0	(3,240)	(1,257)	(1,983)	0	695	0	0	0	(6)	01/01/2047	4.A FM
..07386Y-AE-4	Bear Stearns ARM Trust 2-BSARM 2007-5 3A		03/01/2024	PAYDOWN		30,851	35,323	31,859	32,332	0	(21,702)	(42,338)	20,636	0	30,851	0	0	0	1,034	08/01/2047	1.A FM
..073870-AG-2	Bear Stearns ALT-A Trust-BALTA 2007-2 2A		03/01/2024	PAYDOWN		732	1,761	933	1,010	0	261	0	261	0	732	0	0	0	4	04/01/2037	1.A FM
..073879-GN-2	Bear Stearns Asset Backe-BSABS 2004-AC5		03/25/2024	PAYDOWN		10,330	10,330	7,721	8,886	0	1,094	0	1,094	0	10,330	0	0	0	79	10/25/2034	1.A FM
..073880-AD-8	Bear Stearns ARM Trust 2-BSARM 2007-1 2A		03/01/2024	PAYDOWN		41,518	47,157	42,440	44,196	0	1,804	0	1,804	0	41,518	0	0	0	304	02/01/2047	3.C FM
..073880-AG-1	Bear Stearns ARM Trust 2-BSARM 2007-1 3A		03/01/2024	PAYDOWN		72,032	41,998	35,398	38,465	0	1,228	0	1,228	0	72,032	0	0	0	(256)	02/01/2047	1.A FM
..07389N-AC-9	Bear Stearns Asset Backe-BSABS 2006-SD4		03/01/2024	PAYDOWN		2,890	2,890	2,595	2,345	0	630	0	630	0	2,890	0	0	0	19	10/01/2036	1.A FM
..07401C-AS-2	Bear Stearns ARM Trust 2-BSARM 2007-4 21		03/01/2024	PAYDOWN		166,240	139,220	123,970	127,861	0	14,597	0	14,597	0	166,240	0	0	0	843	06/01/2047	5.A FM
..08860D-AD-5	BHG Securitization Trust-BHG 2022-C D		02/06/2024	SUNTRUST CAPITAL MAR ...		3,667,420	3,728,000	3,727,028	3,727,139	0	16	0	16	0	3,727,155	0	(59,735)	(59,735)	41,458	10/17/2035	2.B FE
..08862G-AA-2	BHG Securitization Trust-BHG 2023-B A		03/17/2024	PAYDOWN		515,669	515,669	515,600	515,605	0	64	0	64	0	515,669	0	0	0	5,497	12/17/2036	1.A FE
..088929-AB-0	BGC Group Inc-SENIOR UNSECURED		01/30/2024	EXCHANGE OFFER		8,793,908	8,800,000	8,793,908	4,397,195	0	(476)	0	(476)	0	8,793,908	0	0	0	47,590	12/15/2025	2.C FE
..09261H-A#-4	Blackstone Private Credi Senior Unsecure		03/21/2024	DIRECT		19,713,050	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	(1,286,950)	(1,286,950)	1,040,655	05/03/2027	2.C FE
..097093-AC-2	BOF VII AL Funding Trust-BVABS 2023-CAR3		03/25/2024	PAYDOWN		834,275	834,275	834,267	834,264	0	12	0	12	0	834,275	0	0	0	2,868	07/26/2032	1.D FE
..101137-AV-9	Boston Scientific Corp-SENIOR UNSECURED		01/11/2024	WELLS FARGO		11,405,059	11,438,000	11,265,172	11,402,707	0	8,741	0	8,741	0	11,411,448	0	(6,389)	(6,389)	147,979	03/01/2024	2.A FE
..10568K-AA-6	BRAVO Residential Fundin-BRAVO 2022-NQM2		03/01/2024	PAYDOWN		110,568	110,568	110,566	110,568	0	0	0	0	0	110,568	0	0	0	684	11/01/2061	1.A FE
..10568K-AB-4	BRAVO Residential Fundin-BRAVO 2022-NQM2		03/01/2024	PAYDOWN		49,430	49,430	49,429	49,430	0	1	0	1	0	49,430	0	0	0	349	11/01/2061	1.C FE
..10569F-AC-2	BRAVO Residential Fundin-BRAVO 2022-NQM1		03/01/2024	PAYDOWN		336,663	336,663	336,409	336,418	0	246	0	246	0	336,663	0	0	0	2,135	09/01/2061	1.E FE
..10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3		03/01/2024	PAYDOWN		28,742	28,742	28,629	28,713	0	29	0	29	0	28,742	0	0	0	265	07/01/2062	1.C FE
..10948W-AA-1	Brightsphere Investment -SENIOR UNSECURE		01/19/2024	MARKETAXESS FINANCIA ...		1,425,110	1,500,000	1,497,285	1,499,229	0	49	0	49	0	1,499,279	0	(74,169)	(74,169)	34,467	07/27/2026	3.A FE
..11044M-AA-4	BRITISH AIR 20-1 A PPT-FIRST LIEN		02/15/2024	SINKING PAYMENT		36,987	36,987	36,987	36,982	0	5	0	5	0	36,987	0	0	0	393	11/15/2032	1.G FE
..11750*-AA-7	Bryan Health (Kearney NE Senior Secured		03/15/2024	SINKING PAYMENT		70,043	70,043	70,043	70,043	0	0	0	0	0	70,043	0	0	0	495	12/15/2046	1.E
..12327A-AA-6	Business Jet Securities -BJETS 2022-1A A		03/15/2024	PAYDOWN		388,122	388,122	376,539	379,224	0	8,897	0	8,897	0	388,122	0	0	0	3,065	06/15/2037	1.F FE
..12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		03/15/2024	PAYDOWN		139,456	139,456	139,454	139,455	0	1	0	1	0	139,456	0	0	0	689	11/15/2035	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12489W-JQ-8	Credit-Based Asset Servi-CBASS 2004-CB4		03/01/2024	PAYDOWN		464	464	463	461	0	4	0	4	0	464	0	0	0	3	05/01/2035	1.A FM
12510H-AB-6	CARS-DB4 LP-CAUTO 2020-1A A2		03/15/2024	PAYDOWN		7,118	7,118	7,117	7,117	0	1	0	1	0	7,118	0	0	0	36	02/15/2050	1.A FE
12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3		03/15/2024	PAYDOWN		8,769	8,769	8,593	7,412	0	174	0	174	0	8,769	0	0	0	46	02/15/2050	1.A FE
12510H-AF-7	Capital Automotive Reit-CAUTO 2020-1A A6		03/15/2024	PAYDOWN		2,938	2,938	2,669	2,700	0	237	0	237	0	2,938	0	0	0	19	02/15/2050	1.E FE
12510H-AL-4	CARS-DB5 LP-CAUTO 2021-1A A2		03/15/2024	PAYDOWN		839	839	655	0	0	185	0	185	0	839	0	0	0	2	08/15/2051	1.A FE
12510H-AM-2	CARS-DB5 LP-CAUTO 2021-1A A3		03/15/2024	PAYDOWN		2,888	2,888	2,569	2,616	0	271	0	271	0	2,888	0	0	0	9	08/15/2051	1.E FE
12510H-AN-0	Capital Automotive REIT-CAUTO 2021-1A A4		03/15/2024	PAYDOWN		22,500	22,500	21,465	21,638	0	862	0	862	0	22,500	0	0	0	104	08/15/2051	1.E FE
12510H-AQ-3	Capital Automotive REIT-CAUTO 2022-1A A2		03/15/2024	PAYDOWN		64,375	64,375	64,002	64,049	0	326	0	326	0	64,375	0	0	0	394	03/15/2052	1.E FE
12530M-AB-1	CF Hippolyta Issuer LLC-SERIES 20-1 CLAS		03/15/2024	PAYDOWN		10,937	10,937	10,932	10,933	0	4	0	4	0	10,937	0	0	0	25	07/15/2060	1.E FE
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4		03/01/2024	PAYDOWN		4,950	4,634	4,533	3,162	0	1,967	0	1,967	0	4,950	0	0	0	33	06/01/2036	1.A FM
12543X-AD-8	CHL Mortgage Pass-Throug-CWHL 2006-19 1A		03/01/2024	PAYDOWN		1,653	1,747	1,148	1,063	0	785	0	785	0	1,653	0	0	0	18	01/01/2037	3.C FM
12544B-AE-3	CHL Mortgage Pass-Through-CWHL 2007-HY5 3		03/01/2024	PAYDOWN		4,342	4,342	3,379	3,817	0	389	0	389	0	4,342	0	0	0	37	09/01/2037	1.A FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A		03/01/2024	PAYDOWN		306	439	549	421	0	(558)	0	(558)	0	306	0	0	0	3	11/01/2037	3.C FM
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		03/01/2024	PAYDOWN		17,942	12,259	5,928	5,276	0	9,798	0	9,798	0	17,942	0	0	0	184	07/01/2037	1.A FM
12546Y-AA-9	CHNGE Mortgage Trust-CHNGE 2022-2 A1		03/01/2024	PAYDOWN		1,641,058	1,641,058	1,641,044	1,641,058	0	0	0	0	0	1,641,058	0	0	0	10,566	03/01/2067	1.D FE
12551S-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-4 A1		03/01/2024	PAYDOWN		781,443	781,443	765,744	771,612	0	9,831	0	9,831	0	781,443	0	0	0	6,630	10/01/2057	1.E FE
125585-AF-6	CIT Group Securitization-CIT 1995-1 A5		03/31/2024	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	431	04/15/2024	1.A Z
12558M-AG-7	CIT Home Equity Loan Tru-CITHE 2002-1 AF		03/01/2024	PAYDOWN		5,900	5,900	6,040	5,865	0	35	0	35	0	5,900	0	0	0	65	02/01/2030	1.A FM
12563L-AS-6	CLI Funding VI LLC-2020-3A A		03/18/2024	PAYDOWN		275,000	275,000	252,175	253,694	0	21,306	0	21,306	0	275,000	0	0	0	955	10/18/2045	1.F FE
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		03/01/2024	PAYDOWN		191,942	191,942	194,101	193,939	0	(1,828)	0	(1,828)	0	191,942	0	0	0	677	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		03/01/2024	PAYDOWN		199,223	199,223	204,453	204,094	0	(4,816)	0	(4,816)	0	199,223	0	0	0	767	03/01/2051	1.A
12565K-AA-5	CLI Funding VIII LLC-CLIF 2021-1A A		03/18/2024	PAYDOWN		143,322	143,322	122,732	124,994	0	18,328	0	18,328	0	143,322	0	0	0	392	02/18/2046	1.F FE
12565K-AE-7	CLI Funding VIII LLC-CLIF 2022-1A A		03/18/2024	PAYDOWN		200,000	200,000	170,242	170,681	0	29,319	0	29,319	0	200,000	0	0	0	907	01/18/2047	1.F FE
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2024	PAYDOWN		642	6,100	5,677	5,882	0	(150)	0	(150)	0	642	0	0	0	414	02/01/2037	3.B FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2024	PAYDOWN		7,863	9,563	7,499	8,182	0	1,017	0	1,017	0	7,863	0	0	0	102	02/01/2037	1.A FM
12566V-AE-2	CitiMortgage Alternative-CMALT 2007-A4 1		03/01/2024	PAYDOWN		10,666	10,956	9,571	9,589	0	1,452	0	1,452	0	10,666	0	0	0	195	04/01/2037	1.A FM
12566X-AM-0	CitiMortgage Alternative-CMALT 2007-A7 2		03/01/2024	PAYDOWN		6,767	9,636	9,236	9,477	0	195	0	195	0	6,767	0	0	0	14	07/01/2037	4.A FM
12569C-AB-7	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1		03/01/2024	PAYDOWN		241,752	241,752	241,201	241,752	0	(61)	0	(61)	0	241,752	0	0	0	3,445	06/01/2067	1.C FE
12569C-AC-5	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1		03/01/2024	PAYDOWN		503,650	503,650	496,487	499,222	0	4,125	0	4,125	0	503,650	0	0	0	7,222	06/01/2067	1.F FE
12569Q-AA-8	CHNGE Mortgage Trust 202-CHNGE 2023-4 A1		03/01/2024	PAYDOWN		313,740	313,740	314,377	314,312	0	(572)	0	(572)	0	313,740	0	0	0	4,234	09/01/2058	1.A FE
12585@-AA-4	CHP (Fresno Ca) Trust Certificate		03/15/2024	SINKING PAYMENT		397,532	397,532	397,532	397,532	0	0	0	0	0	397,532	0	0	0	2,135	02/15/2028	1.E
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		02/01/2024	PAYDOWN		944,216	944,216	950,376	945,188	0	(972)	0	(972)	0	944,216	0	0	0	8,439	07/01/2048	1.A
12598R-AA-1	COLT 2021-5 Mortgage Loa-COLT 2021-5 A1		03/01/2024	PAYDOWN		157,601	157,601	142,826	145,208	0	12,393	0	12,393	0	157,601	0	0	0	397	11/01/2066	1.A FE
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		03/01/2024	PAYDOWN		28,990	28,990	6,233	6,335	0	22,523	(138)	22,661	0	28,990	0	0	0	67	12/01/2036	1.A FM
12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		02/01/2024	PAYDOWN		3,090,945	3,090,945	3,121,720	3,091,825	0	(880)	0	(880)	0	3,090,945	0	0	0	27,155	07/01/2047	1.A
12632Q-AX-1	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		03/01/2024	PAYDOWN		1,114,834	1,114,834	1,148,198	1,116,054	0	(1,219)	0	(1,219)	0	1,114,834	0	0	0	10,669	07/01/2047	1.A
12635R-AW-8	CSAIL 2015-C4 Commercial-CSAIL 2015-C4 A		02/01/2024	PAYDOWN		48,600	48,600	50,537	48,914	0	(313)	0	(313)	0	48,600	0	0	0	354	11/01/2048	1.A
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		03/01/2024	PAYDOWN		7,440	7,440	2,434	2,459	0	4,868	(49)	4,917	0	7,440	0	0	0	(29)	04/01/2037	1.A FM
12640W-AC-4	CSMC Series 2008-3R-CSMC 2008-3R 1A2		03/01/2024	PAYDOWN		31,805	33,395	30,621	31,485	0	1,708	0	1,708	0	31,805	0	0	0	154	07/01/2037	3.C FM
126416-AB-2	CSMC 2022-NQM1-CSMC 2022-NQM1 A2		03/01/2024	PAYDOWN		180,429	180,429	180,426	180,426	0	2	0	2	0	180,429	0	0	0	803	11/01/2066	1.C FE
126416-AC-0	CSMC 2022-NQM1-CSMC 2022-NQM1 A3		03/01/2024	PAYDOWN		441,853	441,853	441,851	441,851	0	1	0	1	0	441,853	0	0	0	2,044	11/01/2066	1.F FE
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		03/01/2024	PAYDOWN		192,193	192,193	146,518	156,767	0	35,208	0	35,208	0	192,193	0	0	0	(20)	06/01/2036	3.A FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		03/01/2024	PAYDOWN		15,671	15,671	14,652	14,791	0	880	0	880	0	15,671	0	0	0	78	03/01/2043	1.A
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		03/01/2024	PAYDOWN		17,304	17,304	16,169	16,308	0	997	0	997	0	17,304	0	0	0	55	04/01/2043	1.A
12646X-AJ-1	CSMC Trust 2013-IVR3-CSMC 2013-IVR3 A2		03/01/2024	PAYDOWN		25,686	25,686	24,321	24,638	0	941	0	941	0	25,686	0	0	0	106	05/01/2043	1.A
12647G-BZ-0	CSMC Trust 2013-IVR4-CSMC 2013-IVR4 A20		03/01/2024	PAYDOWN		5,617	5,617	5,486	5,502	0	112	0	112	0	5,617	0	0	0	30	07/01/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12647H-BC-9	CSMC Trust 2013-8R-CSMC 2013-8R 4A2		03/27/2024	PAYDOWN		617,657	617,657	448,302	570,288	0	33,773	0	33,773	0	617,657	0	0	0	3,147	12/27/2036	1.A FM
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		03/01/2024	PAYDOWN		44,266	44,266	42,661	42,852	0	1,381	0	1,381	0	44,266	0	0	0	237	08/01/2043	1.A
12648H-BB-0	CSMC Trust 2014-IVR2-CSMC 2014-IVR2 B1		03/01/2024	PAYDOWN		17,503	17,503	17,153	17,212	0	271	0	271	0	17,503	0	0	0	92	04/01/2044	1.A
12648T-AQ-2	CSMC Trust 2014-IVR3-CSMC 2014-IVR3 B1		03/01/2024	PAYDOWN		195,591	195,591	194,491	194,277	0	1,326	0	1,326	0	195,591	0	0	0	1,291	07/01/2044	1.A
12654Y-AJ-8	Century Plaza Towers 201-CPTS 2019-CPT D		01/29/2024	BOFAMLSEC		7,050,000	10,000,000	8,386,328	8,645,583	0	16,681	0	16,681	0	8,662,264	(1,612,264)	(1,612,264)		51,612	11/01/2039	1.D
12659Y-AB-0	COLT 2022-3 Mortgage Loa-COLT 2022-3 A2		03/01/2024	PAYDOWN		338,195	338,195	338,190	338,192	0	3	0	3	0	338,195	0	0	0	2,282	06/01/2028	1.C FE
12659Y-AC-8	COLT 2022-3 Mortgage Loa-COLT 2022-3 A3		03/01/2024	PAYDOWN		270,556	270,556	270,415	270,466	0	90	0	90	0	270,556	0	0	0	1,622	06/01/2028	1.F FE
12660B-AB-7	Credit Suisse Mortgage C-CSMC 2022-ATH1		03/01/2024	PAYDOWN		126,601	126,601	126,599	126,599	0	1	0	1	0	126,601	0	0	0	723	01/01/2067	1.C FE
12660B-AC-5	Credit Suisse Mortgage C-CSMC 2022-ATH1		03/01/2024	PAYDOWN		188,194	188,194	188,192	188,193	0	1	0	1	0	188,194	0	0	0	1,123	01/01/2067	1.F FE
12663G-AA-5	COLT 2022-7 Mortgage Loa-COLT 2022-7 A1		03/01/2024	PAYDOWN		150,988	150,988	150,987	150,988	0	0	0	0	0	150,988	0	0	0	1,577	04/01/2067	1.A FE
12663G-AB-3	COLT 2022-7 Mortgage Loa-COLT 2022-7 A2		03/01/2024	PAYDOWN		143,442	143,442	143,442	143,442	0	0	0	0	0	143,442	0	0	0	1,750	04/01/2067	1.C FE
12663G-AC-1	COLT 2022-7 Mortgage Loa-COLT 2022-7 A3		03/01/2024	PAYDOWN		75,496	75,496	74,982	75,229	0	267	0	267	0	75,496	0	0	0	955	04/01/2067	1.F FE
12664A-AE-9	CSMC 2022-ATH3-CSMC 2022-ATH3 A2		03/01/2024	PAYDOWN		221,989	221,989	221,987	221,989	0	(1)	0	(1)	0	221,989	0	0	0	2,448	08/01/2067	1.C FE
12664A-AF-6	CSMC 2022-ATH3-CSMC 2022-ATH3 A3		03/01/2024	PAYDOWN		231,362	231,362	231,361	231,362	0	0	0	0	0	231,362	0	0	0	2,807	08/01/2067	1.F FE
126650-AN-0	CVS Pass-Through Trust-FIRST LIEN		03/10/2024	SINKING PAYMENT		81,580	81,580	83,438	81,580	0	9,430	0	9,430	0	81,580	0	0	0	900	10/10/2025	2.B
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		03/10/2024	SINKING PAYMENT		68,690	68,690	68,690	68,690	0	0	0	0	0	68,690	0	0	0	616	01/11/2027	2.B
126650-BQ-2	CVS HEALTH CORP PASS THRU CTF 30/360		03/10/2024	SINKING PAYMENT		102,708	102,708	120,600	96,309	0	6,399	0	6,399	0	102,708	0	0	0	1,197	01/10/2030	2.B FE
126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO		03/10/2024	SINKING PAYMENT		9,434	9,434	11,149	10,216	0	501	0	501	0	9,434	0	0	0	112	01/10/2034	2.B FE
12665E-AD-2	CSMC 2022-NQM4 Trust-CSMC 2022-NQM4 A2		03/01/2024	PAYDOWN		52,913	52,913	51,491	51,906	0	1,007	0	1,007	0	52,913	0	0	0	495	06/01/2067	1.C FE
12665V-AA-0	CVS Pass-Through Trust S-FIRST LIEN		03/10/2024	SINKING PAYMENT		163,891	163,891	163,891	163,891	0	0	0	0	0	163,891	0	0	0	1,997	08/11/2036	2.B FE
12665W-AD-2	CSMC 2022-ATH2-CSMC 2022-ATH2 A2		03/01/2024	PAYDOWN		293,169	293,169	284,741	285,715	0	7,454	0	7,454	0	293,169	0	0	0	0	05/01/2067	1.C FE
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		03/01/2024	PAYDOWN		7,401	7,262	5,668	6,261	0	939	0	939	0	7,401	0	0	0	105	02/01/2036	1.A FM
126670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF		03/01/2024	PAYDOWN		9,192	9,192	8,804	231,003	0	(256,340)	0	(256,340)	0	9,192	0	0	0	72	05/01/2036	1.A FM
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2		03/01/2024	PAYDOWN		125,582	125,582	128,407	124,848	0	2,028	0	2,028	0	125,582	0	0	0	706	10/01/2034	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		03/01/2024	PAYDOWN		38,601	38,204	31,987	32,420	0	5,848	0	5,848	0	38,601	0	0	0	288	03/01/2038	1.A FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		03/01/2024	PAYDOWN		19,509	19,611	17,041	17,454	0	2,150	0	2,150	0	19,509	0	0	0	88	04/01/2035	1.A FM
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3		03/01/2024	PAYDOWN		21,831	21,831	21,678	21,768	0	63	0	63	0	21,831	0	0	0	198	04/01/2034	1.A FM
12667F-RE-7	Alternative Loan Trust 2-CWALT 2004-J6 1		03/01/2024	PAYDOWN		21,242	21,242	21,560	21,249	0	(8)	0	(8)	0	21,242	0	0	0	191	08/01/2024	1.A FM
12667F-RG-2	Alternative Loan Trust 2-CWALT 2004-J6 2		03/01/2024	PAYDOWN		311	311	312	311	0	0	0	0	0	311	0	0	0	4	11/01/2031	1.A FM
12667F-VN-2	COUNTRYWIDE ALTERNATIVE -SERIES 2004-24C		03/01/2024	PAYDOWN		230,223	230,223	230,078	228,491	0	1,732	0	1,732	0	230,223	0	0	0	2,233	11/01/2034	1.A FM
12667G-AA-1	Alternative Loan Trust 2-CWALT 2005-13CB		03/25/2024	PAYDOWN		85,689	85,582	73,912	66,932	0	22,120	0	22,120	0	85,689	0	0	0	107	05/25/2035	1.A FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		03/01/2024	PAYDOWN		11,742	11,727	9,629	10,318	0	1,412	0	1,412	0	11,742	0	0	0	101	05/01/2035	1.A FM
12668A-4C-6	Alternative Loan Trust 2-CWALT 2005-IM1		02/26/2024	PAYDOWN		(8,568)	8,074	5,294	4,512	0	26,049	0	26,049	0	(8,568)	0	0	0	137	01/25/2036	1.A FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		03/01/2024	PAYDOWN		6,146	18,362	14,419	15,035	0	1,098	0	1,098	0	6,146	0	0	0	221	11/01/2035	1.C FM
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5		03/01/2024	PAYDOWN		46,317	35,559	32,381	32,211	0	5,298	0	5,298	0	46,317	0	0	0	178	12/01/2035	1.A FM
12668B-YA-5	Alternative Loan Trust 2-CWALT 2006-7CB		03/01/2024	PAYDOWN		1,290	1,743	1,506	837	0	911	0	911	0	1,290	0	0	0	8	05/01/2036	1.A FM
12694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		03/01/2024	PAYDOWN		8,018	8,594	4,740	4,654	0	3,710	0	3,710	0	8,018	0	0	0	47	05/01/2036	3.C FM
12694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		03/01/2024	PAYDOWN		30,755	30,932	29,705	30,824	0	7	0	7	0	30,755	0	0	0	199	05/01/2036	1.A FM
12694-BE-7	CHL Mortgage Pass-Throug-CWHL 2005-HYB6		03/01/2024	PAYDOWN		4,234	4,272	3,624	3,861	0	298	0	298	0	4,234	0	0	0	26	10/01/2035	1.A FM
12694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		02/01/2024	PAYDOWN		571	120	80	91	0	108	0	108	0	571	0	0	0	1	10/01/2035	4.C FM
12694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		01/01/2024	PAYDOWN		(3)	(218)	(167)	(111)	0	15	0	15	0	(3)	0	0	0	(2)	11/01/2035	1.A FM
12694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		03/01/2024	PAYDOWN		(4,003)	2,235	1,705	1,646	0	(385)	0	(385)	0	(4,003)	0	0	0	(6)	11/01/2035	5.A FM
12694-MH-8	CHL Mortgage Pass-Throug-CWHL 2005-HYB7		03/01/2024	PAYDOWN		15,840	6,337	5,070	5,582	0	530	0	530	0	15,840	0	0	0	24	11/01/2035	1.A FM
12694-QJ-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB8		03/01/2024	PAYDOWN		99,034	99,562	90,384	97,390	0	(603)	0	(603)	0	99,034	0	0	0	1,002	12/01/2035	1.A FM
12694-UJ-5	CHL Mortgage Pass-Throug-CWHL 2005-31 1A		03/01/2024	PAYDOWN		15,774	15,774	12,860	13,454	0	1,753	0	1,753	0	15,774	0	0	0	201	01/01/2036	1.A FM
12694-UM-8	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		03/01/2024	PAYDOWN		10,632	10,635	10,233	10,238	0	926	0	926	0	10,632	0	0	0	120	01/01/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126694-UN-6	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		03/01/2024	PAYDOWN		16,422	16,427	15,806	15,814	0	721	0	721	0	16,422	0	0	0	184	01/01/2036	1.A FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		03/01/2024	PAYDOWN		130,573	130,574	130,097	127,085	0	0	0	0	0	127,084	0	3,489	3,489	1,252	02/01/2033	1.A FM
12669F-A8-6	CHL Mortgage Pass-Throug-CWHL 2004-11 2A		03/01/2024	PAYDOWN		119,682	119,682	96,942	107,345	0	10,410	0	10,410	0	119,682	0	0	0	672	07/01/2034	1.A FM
12669F-VH-3	CHL Mortgage Pass-Throug-CWHL 2004-6 2A1		03/01/2024	PAYDOWN		5,073	5,073	5,083	4,974	0	134	0	134	0	5,073	0	0	0	40	05/01/2034	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		03/01/2024	PAYDOWN		43,087	43,151	33,629	32,978	0	10,544	0	10,544	0	43,087	0	0	0	401	09/01/2035	3.C FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		03/01/2024	PAYDOWN		95,829	95,061	76,692	76,241	0	18,966	0	18,966	0	95,829	0	0	0	552	09/01/2035	1.A FM
12669G-A5-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB3		03/01/2024	PAYDOWN		1,923	1,923	1,750	1,912	0	(39)	0	(39)	0	1,923	0	0	0	12	06/01/2035	1.A FM
12669G-BY-6	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		03/01/2024	PAYDOWN		4,496	4,496	4,516	4,427	0	98	0	98	0	4,496	0	0	0	32	11/01/2034	1.A FM
12669G-BZ-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		03/01/2024	PAYDOWN		13,095	13,095	13,152	12,888	0	291	0	291	0	13,095	0	0	0	93	11/01/2034	1.A FM
12669G-GH-8	CHL Mortgage Pass-Throug-CWHL 2004-HYB8		03/01/2024	PAYDOWN		26,600	26,600	21,746	23,928	0	1,927	0	1,927	0	26,600	0	0	0	93	01/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		03/01/2024	PAYDOWN		14,333	14,450	8,772	8,637	0	5,796	0	5,796	0	14,333	0	0	0	132	08/01/2035	1.A FM
12694*-AA-4	CVS (New Albany, IN) Trust Certificate		03/15/2024	SINKING PAYMENT		46,651	46,651	46,651	46,651	0	0	0	0	0	46,651	0	0	0	533	01/15/2041	2.B
12697#-AA-7	Cric KY HQ LLC Senior Secured Note		03/15/2024	SINKING PAYMENT		38,699	38,699	38,699	38,699	0	(1)	0	(1)	0	38,699	0	0	0	147	03/15/2042	1.D PL
12707*-AA-9	CVS (NC SC PA & VA) Con Trust Certifica		03/15/2024	SINKING PAYMENT		112,043	112,043	112,043	112,043	0	0	0	0	0	112,043	0	0	0	906	01/15/2044	2.B
12724@-AA-6	CVS (Clawson & Richmond Trust Certificat		03/15/2024	SINKING PAYMENT		125,737	125,737	126,948	126,548	0	(678)	0	(678)	0	125,737	0	0	0	710	01/15/2035	2.B
12733#-AA-3	CTL Pass-Thru Trust Seri Trust Certifica		03/15/2024	SINKING PAYMENT		79,135	79,135	79,135	79,135	0	0	0	0	0	79,135	0	0	0	118	10/15/2043	1.F
12760@-AA-1	CGA Capital Corp Pass Thru Ctfs Series 2		03/10/2024	SINKING PAYMENT		256,563	256,563	256,563	256,563	0	0	0	0	0	256,563	0	0	0	0	03/10/2031	1.A
12762*-AA-1	CDI Tuscany Intermediate Senior Secured		03/31/2024	SINKING PAYMENT		45,661	45,661	45,661	45,661	0	0	0	0	0	45,661	0	0	0	0	06/30/2040	2.A PL
13177*-AA-8	Camargo Investments I LL Senior Note		03/20/2024	CA_CASH_CLOSE		74,485	74,485	74,485	74,485	0	0	0	0	0	74,485	0	0	0	3,395	05/31/2024	5.B GI
14310Q-AA-6	Carlyle GMS Finance MM C-CGFM 2015-1A A1		01/16/2024	PAYDOWN		2,479,184	2,479,184	2,479,184	2,479,184	0	0	0	0	0	2,479,184	0	0	0	49,360	10/15/2031	1.A FE
14310Q-AE-8	Carlyle GMS Finance MM C-CGFM 2015-1A A1		01/15/2024	PAYDOWN		1,277,155	1,277,155	1,277,155	1,277,031	0	125	0	125	0	1,277,155	0	0	0	0	10/15/2031	1.A FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		03/15/2024	PAYDOWN		17,500	17,500	17,493	17,495	0	5	0	5	0	17,500	0	0	0	59	12/15/2050	1.A FE
14576A-AB-8	Cars Net Lease Mortgage -CARM 2020-1A A2		03/15/2024	PAYDOWN		1,875	1,875	1,874	1,874	0	1	0	1	0	1,875	0	0	0	8	12/15/2050	1.A FE
14576A-AC-6	Cars Net Lease Mortgage -CARM 2020-1A A3		03/15/2024	PAYDOWN		2,813	2,813	2,811	2,811	0	2	0	2	0	2,813	0	0	0	15	12/15/2050	1.F FE
14686G-AD-8	Carvana Auto Receivables-CRVNA 2022-N1 C		03/10/2024	PAYDOWN		2,581,966	2,581,966	2,581,676	2,581,869	0	98	0	98	0	2,581,966	0	0	0	15,844	12/11/2028	1.E FE
14855W-AA-4	Castlelake Secured Aviat Notes Class A		03/15/2024	SINKING PAYMENT		683,638	683,638	666,276	668,860	0	10,183	0	10,183	0	683,638	0	0	0	41,141	07/31/2036	1.F PL
14856G-AA-8	Castlelake Aircraft Stru-CLAST 2021-1A A		03/15/2024	PAYDOWN		556,387	556,387	556,372	556,387	0	0	0	0	0	556,387	0	0	0	2,355	01/15/2046	1.G FE
14913R-2Y-2	Caterpillar Financial Se-SENIOR UNSECURE		01/11/2024	LLOYDSEC		7,797,504	7,800,000	7,790,016	7,794,603	0	380	0	380	0	7,794,983	0	2,521	2,521	190,038	01/17/2025	1.F FE
14913R-3C-9	Caterpillar Financial Se-SENIOR UNSECURE		01/11/2024	IFN		5,027,082	4,997,000	5,064,809	5,042,189	0	(1,511)	0	(1,511)	0	5,040,678	0	(13,596)	(13,596)	94,443	03/10/2025	1.F FE
14989@-AA-2	CEAMER FINANCE II LLC Senior Secured Not		03/31/2024	VARIOUS		656,683	656,683	656,683	656,683	0	0	0	0	0	656,683	0	0	0	17,838	11/15/2037	2.B PL
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		03/01/2024	PAYDOWN		41,486	41,486	41,382	41,288	0	225	0	225	0	41,486	0	0	0	303	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		02/01/2024	PAYDOWN		17,827	17,827	17,650	17,746	0	81	0	81	0	17,827	0	0	0	176	06/01/2032	1.A FM
16159W-AC-8	Chase Home Lending Mortg-CHASE 2019-1 A3		03/01/2024	PAYDOWN		50,029	50,029	51,217	51,233	0	(1,205)	0	(1,205)	0	50,029	0	0	0	275	03/01/2050	1.A
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		03/01/2024	PAYDOWN		1,895	2,511	2,158	2,005	0	946	0	946	0	1,895	0	0	0	19	01/01/2036	1.A FM
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1		01/25/2024	PAYDOWN		1,255	1,255	1,100	125	0	1,129	0	1,129	0	1,255	0	0	0	9	11/25/2036	1.A FM
16162Y-AL-9	Chase Mortgage Finance T-CHASE 2006-S4 A		03/25/2024	PAYDOWN		0	1	1	0	0	0	0	0	0	0	0	0	0	0	12/25/2036	3.A FM
16163D-BA-5	Chase Mortgage Finance T-CHASE 2007-A1 1		03/01/2024	PAYDOWN		4,780	4,780	4,628	4,737	0	29	0	29	0	4,780	0	0	0	25	02/01/2037	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		03/01/2024	PAYDOWN		171,854	171,852	157,188	158,429	0	13,139	0	13,139	0	171,854	0	0	0	1,083	09/01/2036	1.A FM
16372#-AA-0	Chemical Bank Pass-Thru Certificate		03/10/2024	SINKING PAYMENT		55,100	55,100	55,100	55,100	0	0	0	0	0	55,100	0	0	0	(11)	06/10/2044	2.A
16877#-AA-0	Childress Klien-Cambridg Senior Secured		03/05/2024	SINKING PAYMENT		183,533	183,533	183,763	183,678	0	(145)	0	(145)	0	183,533	0	0	0	744	02/05/2036	1.B
169926-AA-0	CHNGE Mortgage Trust 202-CHNGE 2023-2 A1		03/01/2024	PAYDOWN		309,568	309,568	304,538	305,052	0	4,516	0	4,516	0	309,568	0	0	0	3,261	06/01/2058	1.A FE
170257-AE-9	CHL Mortgage Pass-Throug-CWHL 2006-16 3A		03/01/2024	PAYDOWN		24,551	(34,602)	(18,845)	(12,434)	0	16,502	0	16,502	0	24,551	0	0	0	(171)	11/01/2036	1.A FM
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		03/25/2024	PAYDOWN		0	(161)	(101)	(59)	0	24	0	24	0	0	0	0	0	(1)	12/25/2036	1.A FM
17025R-AA-3	COUNTRYWIDE HOME LOANS-SERIES 2007-HY4 C		03/01/2024	PAYDOWN		11,680	11,660	8,423	8,984	0	2,386	0	2,386	0	11,680	0	0	0	17	09/01/2047	1.A FM
17030A-AA-3	CHNGE Mortgage Trust 202-CHNGE 2023-3 A1		03/01/2024	PAYDOWN		287,503	287,503	285,616	285,880	0	1,623	0	1,623	0	287,503	0	0	0	3,836	07/01/2058	1.A FE
17030J-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-1 A1		03/01/2024	PAYDOWN		308,386	308,386	308,384	308,386	0	0	0	0	0	308,386	0	0	0	1,633	01/01/2067	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..172967-CC-3	CITIGROUP INC-SUBORDINATED		03/14/2024	BARCLAYS CAPITAL INC		10,251,300	10,000,000	12,518,700	12,167,872	0	(39,848)	0	(39,848)	0	12,128,025	0	(1,876,725)	(1,876,725)	230,000	10/31/2033	2.B FE
..17307G-E8-7	Citigroup Mortgage Loan -CMLTI 2005-8 1A		03/01/2024	PAYDOWN		125,231	125,231	106,148	112,663	0	11,703	0	11,703	0	125,231	0	0	0	481	10/01/2035	1.A FM
..17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		03/01/2024	PAYDOWN		83,547	83,547	75,259	76,276	0	5,636	(133)	5,769	0	83,547	0	0	0	0	03/01/2034	1.A FM
..17307G-RE-0	Citigroup Mortgage Loan -CMLTI 2005-2 1A		03/01/2024	PAYDOWN		7,348	7,348	6,841	7,238	0	55	0	55	0	7,348	0	0	0	44	05/01/2035	1.A FM
..17307G-TY-4	Citigroup Mortgage Loan -CMLTI 2005-3 2A		03/01/2024	PAYDOWN		107,114	108,043	102,776	90,895	0	17,050	0	17,050	0	107,114	0	0	0	406	08/01/2035	1.A FM
..17307G-VN-5	Citigroup Mortgage Loan -CMLTI 2005-WF2		03/01/2024	PAYDOWN		230	230	191	63	0	214	0	214	0	230	0	0	0	5	08/01/2035	1.A FM
..17307G-W9-5	Citigroup Mortgage Loan -CMLTI 2005-11 A		03/01/2024	PAYDOWN		735	735	712	737	0	(11)	0	(11)	0	735	0	0	0	8	11/01/2035	1.A FM
..17309A-AD-1	CitiMortgage Alternative-CMALT 2006-A1 1		03/01/2024	PAYDOWN		57,484	45,538	43,493	43,944	0	2,529	0	2,529	0	57,484	0	0	0	122	04/01/2036	1.A FM
..17309A-AF-6	CitiMortgage Alternative-CMALT 2006-A1 1		03/01/2024	PAYDOWN		63,160	62,824	59,553	58,139	0	4,743	0	4,743	0	63,160	0	0	0	152	04/01/2036	1.A FM
..17309B-AB-3	Citigroup Mortgage Loan -CMLTI 2006-WF2		03/01/2024	PAYDOWN		3,290	3,290	1,408	1,413	0	1,868	(14)	1,882	0	3,290	0	0	0	5	05/01/2036	1.A FM
..17309N-AG-6	Citicorp Residential Mor-CRMSI 2006-1 M1		03/01/2024	PAYDOWN		174,492	174,492	167,185	173,270	0	(380)	0	(380)	0	174,492	0	0	0	1,160	07/01/2036	1.A FM
..17309V-AH-6	CitiMortgage Alternative-CMALT 2006-A4 1		03/01/2024	PAYDOWN		6,462	9,399	9,053	9,139	0	576	0	576	0	6,462	0	0	0	164	09/01/2036	4.A FM
..17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		03/01/2024	PAYDOWN		227	227	219	226	0	(1)	0	(1)	0	227	0	0	0	2	06/01/2037	1.A FM
..17312V-AA-6	Citigroup Mortgage Loan -CMLTI 2007-6 1A		03/01/2024	PAYDOWN		1,402	1,210	422	713	0	534	0	534	0	1,402	0	0	0	8	03/01/2037	1.A FM
..17322N-AD-6	Citigroup Mortgage Loan -CMLTI 2014-J1 A		03/01/2024	PAYDOWN		4,727	4,727	4,699	4,634	0	93	0	93	0	4,727	0	0	0	27	06/01/2044	1.A
..17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		03/01/2024	PAYDOWN		296,751	296,751	269,673	273,979	0	22,387	0	22,387	0	296,751	0	0	0	1,546	06/01/2058	1.A
..174610-AW-5	Citizens Financial Group-SUBORDINATED		03/25/2024	VARIOUS		20,231,358	26,587,000	26,587,000	26,587,000	0	0	0	0	0	26,587,000	0	(6,355,642)	(6,355,642)	337,083	09/30/2032	2.B FE
..193938-AB-3	College Ave Student Loan-CASL 2023-A A2		03/25/2024	PAYDOWN		61,112	61,112	61,100	61,103	0	9	0	9	0	61,112	0	0	0	573	05/25/2055	1.A FE
..19421U-AB-0	College Avenue Student L-CASL 2019-A A2		03/25/2024	PAYDOWN		118,656	118,656	118,613	118,627	0	29	0	29	0	118,656	0	0	0	650	12/28/2048	1.A FE
..19424K-AB-9	College Avenue Student L-CASL 2021-A A2		03/25/2024	PAYDOWN		220,668	220,668	220,624	220,633	0	35	0	35	0	220,668	0	0	0	564	07/25/2051	1.A FE
..19424K-AD-5	College Ave Student Loan-CASL 2021-A C		03/25/2024	PAYDOWN		117,619	117,619	108,209	109,721	0	7,898	0	7,898	0	117,619	0	0	0	549	07/25/2051	1.F FE
..19425A-AD-6	College Avenue Student L-CASL 2021-B C		03/25/2024	PAYDOWN		403,167	403,167	403,108	403,132	0	35	0	35	0	403,167	0	0	0	1,977	06/25/2052	1.F FE
..19425M-AC-2	College Avenue Student L-CASL 2023-B B		01/25/2024	PAYDOWN		3,400,000	3,400,000	3,380,463	3,400,000	0	0	0	0	0	3,400,000	0	0	0	20,768	06/25/2054	1.C FE
..19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		03/01/2024	PAYDOWN		50,014	50,014	48,951	49,344	0	670	0	670	0	50,014	0	0	0	403	03/01/2067	1.A FE
..19685G-AC-0	COLT Funding LLC-COLT 2022-4 A3		03/01/2024	PAYDOWN		66,913	66,913	66,344	66,451	0	462	0	462	0	66,913	0	0	0	564	03/01/2067	1.F FE
..19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		03/01/2024	PAYDOWN		487,101	487,101	487,100	487,094	0	7	0	7	0	487,101	0	0	0	1,090	01/01/2065	1.A FE
..19688E-AA-6	COLT 2021-1 Mortgage Loa-COLT 2021-1 A1		03/01/2024	PAYDOWN		226,239	226,239	199,091	206,840	0	19,399	0	19,399	0	226,239	0	0	0	398	06/01/2066	1.A FE
..19688F-AA-3	COLT 2021-3 Mortgage Loa-COLT 2021-3 A1		03/01/2024	PAYDOWN		69,175	69,175	59,404	60,608	0	8,566	0	8,566	0	69,175	0	0	0	126	09/01/2066	1.A FE
..19688H-AA-9	COLT 2022-1 Mortgage Loa-COLT 2022-1 A1		03/01/2024	PAYDOWN		583,066	583,066	583,060	583,063	0	3	0	3	0	583,066	0	0	0	2,207	12/01/2066	1.A FE
..19688L-AA-0	COLT 2022-5 Mortgage Loa-COLT 2022-5 A1		03/01/2024	PAYDOWN		102,995	102,995	102,963	102,995	0	0	0	0	0	102,995	0	0	0	778	04/01/2067	1.A FE
..19688L-AB-8	COLT 2022-5 Mortgage Loa-COLT 2022-5 A2		03/01/2024	PAYDOWN		171,730	171,730	169,228	170,063	0	1,666	0	1,666	0	171,730	0	0	0	1,297	03/01/2067	1.C FE
..19688M-AB-6	COLT 2022-8 Mortgage Loa-COLT 2022-8 A2		03/01/2024	PAYDOWN		97,069	97,069	96,258	96,403	0	666	0	666	0	97,069	0	0	0	1,189	08/01/2067	1.C FE
..19688M-AC-4	COLT 2022-8 Mortgage Loa-COLT 2022-8 A3		03/01/2024	PAYDOWN		100,522	100,522	98,973	99,237	0	1,285	0	1,285	0	100,522	0	0	0	1,234	08/01/2067	1.F FE
..20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		03/25/2024	PAYDOWN		39,498	39,498	39,487	39,493	0	5	0	5	0	39,498	0	0	0	179	10/25/2040	1.A FE
..20268A-AB-8	Commonbond Student Loan -CBSLT 2021-BGS		03/25/2024	PAYDOWN		110,961	110,961	91,543	0	0	19,418	0	19,418	0	110,961	0	0	0	110	09/25/2051	1.G FE
..20268B-AB-6	Commonbond Student Loan -CBSLT 2020-1 B		03/25/2024	PAYDOWN		120,717	120,717	102,609	103,319	0	17,398	0	17,398	0	120,717	0	0	0	842	10/25/2051	1.D FE
..20268W-AB-0	Commonbond Student Loan -CBSLT 2021-AGS		03/25/2024	PAYDOWN		38,468	38,468	29,236	0	0	9,232	0	9,232	0	38,468	0	0	0	89	03/25/2052	1.D FE
..20753Y-CH-3	Connecticut Avenue Secur-CAS 2022-R04 1M		03/25/2024	PAYDOWN		255,952	255,952	255,833	256,072	0	(209)	0	(209)	0	255,952	0	0	0	3,212	03/25/2042	1.A
..20755D-AA-4	Connecticut Avenue Secur-CAS 2022-R08 1M		03/25/2024	PAYDOWN		619,179	619,179	622,434	616,647	0	4,886	0	4,886	0	619,179	0	0	0	8,162	07/25/2042	1.A
..21075W-CJ-2	ContiMortgage Home Equit-CONHE 1996-1 A7		03/31/2024	PAYDOWN		0	0	0	0	0	1,279	0	1,279	0	0	0	0	0	18	03/01/2027	1.A FM
..212168-AA-6	Continental Wind LLC-FIRST LIEN		02/29/2024	SINKING PAYMENT		255,594	255,594	255,594	255,594	0	0	0	0	0	255,594	0	0	0	7,668	02/28/2033	2.B FE
..21871X-AB-5	Corebridge Financial Inc-SENIOR UNSECURE		01/11/2024	RBC CAPITAL MARKETS		9,751,800	10,000,000	9,956,308	9,969,704	0	974	0	974	0	9,970,678	0	(218,878)	(218,878)	99,167	04/04/2025	2.A FE
..21872M-AG-7	CoreVest American Financ-CAFL 2018-2 B		03/01/2024	PAYDOWN		918,842	918,842	918,810	918,829	0	13	0	13	0	918,842	0	0	0	10,246	11/01/2052	1.A FE
..22160B-AA-6	Costco (Monterey Park C Trust Certifica		03/20/2024	SINKING PAYMENT		31,875	31,875	31,875	31,871	0	6	0	6	0	31,875	0	0	0	242	06/20/2043	1.E
..22163F-AA-1	Costco (Oceanside NY) Le Trust Certifica		03/15/2024	SINKING PAYMENT		78,114	78,114	78,114	78,114	0	0	0	0	0	78,114	0	0	0	136	11/30/2041	1.E
..224092-AA-4	CP EF Asset Securitizati-CPEF 2023-1A A		03/15/2024	PAYDOWN		1,350,570	1,350,570	1,343,872	1,344,057	0	6,513	0	6,513	0	1,350,570	0	0	0	17,953	03/15/2032	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22541Q-CZ-3	Credit Suisse First Bost-CSFB 2003-AR15		03/25/2024	PAYDOWN		24,397	24,397	24,397	24,895	0	(665)	0	(665)	0	24,397	0	0	0	230	06/25/2033	1.A FM
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		03/01/2024	PAYDOWN		7,415	7,415	7,484	7,404	0	11	0	11	0	7,415	0	0	0	69	06/01/2033	4.C FM
22541Q-XS-6	Credit Suisse First Bost-CSFB 2003-23 DB		03/01/2024	PAYDOWN		32,066	32,066	32,086	32,010	0	106	0	106	0	32,066	0	0	0	54	09/01/2033	1.A FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		01/25/2024	PAYDOWN		7,652	7,652	6,083	7,035	0	(300)	0	(300)	0	7,652	0	0	0	33	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		03/01/2024	PAYDOWN		85	1,138	(2,150)	937	0	2,601	78	2,523	0	85	0	0	0	2,633	09/01/2035	4.A FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		03/01/2024	PAYDOWN		6,694	6,697	6,574	6,021	0	(80)	(935)	855	0	6,694	0	0	0	(202)	08/01/2035	3.A FM
225458-LD-8	CSFB MORTGAGE-BACKED PAS-CSFB 2005-3 6A1		02/01/2024	PAYDOWN		4,610	4,610	4,069	4,397	0	214	0	214	0	4,610	0	0	0	23	07/01/2035	2.A FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		03/01/2024	PAYDOWN		17,771	17,771	10,242	10,094	0	7,677	0	7,677	0	17,771	0	0	0	285	02/01/2036	1.A FM
2254W0-FJ-9	Credit Suisse First Bost-CSFB 2003-1 1A1		03/01/2024	PAYDOWN		5,627	5,627	5,831	5,701	0	(73)	0	(73)	0	5,627	0	0	0	69	02/01/2033	2.B FM
22942M-BF-2	CSMC Mortgage-Backed Tru-CSMC 2006-8 5A1		03/01/2024	PAYDOWN		26,009	26,022	25,371	25,364	0	661	0	661	0	26,009	0	0	0	201	10/01/2026	1.A FM
22960*-AA-0	CTL PASS THRU TR SER 2013 (OCHSNER SLIDE		03/15/2024	SINKING PAYMENT		242,366	242,366	242,366	242,368	0	(3)	0	(3)	0	242,366	0	0	0	2,144	12/15/2028	1.G
22965@-AA-3	WAG (Edina, Minnesota) C Trust Certifica		03/15/2024	SINKING PAYMENT		48,389	48,389	48,873	48,680	0	(227)	0	(227)	0	48,389	0	0	0	618	07/15/2037	3.A
22970*-AA-8	BNSF (Dayton, Texas) Con Trust Certifica		03/01/2024	SINKING PAYMENT		178,935	178,935	178,935	178,940	0	(5)	0	(5)	0	178,935	0	0	0	1,240	05/15/2034	1.D PL
22973@-AA-3	Great West Casualty Comp Trust Certifica		03/15/2024	SINKING PAYMENT		86,251	86,251	86,541	86,473	0	(200)	0	(200)	0	86,251	0	0	0	436	12/15/2037	1.C PL
22977@-AA-9	CTL Pass-Thru Trust Seri Trust Certifica		03/15/2024	SINKING PAYMENT		78,244	78,244	78,244	78,244	0	0	0	0	0	78,244	0	0	0	253	12/15/2038	1.E
23242L-AB-9	CWHEQ Revolving Home Equ-CWHEL 2006-F 2A		03/15/2024	PAYDOWN		6,656	6,656	4,651	6,252	0	(86)	0	(86)	0	6,656	0	0	0	63	07/15/2036	1.A FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA		03/25/2024	PAYDOWN		10,426	10,426	6,464	13,552	0	(5,660)	0	(5,660)	0	10,426	0	0	0	13	05/25/2047	1.A FM
233046-AF-8	DNKN 2017-1A A2II		02/20/2024	PAYDOWN		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	529	11/20/2047	2.B FE
233046-AH-4	DB Master Finance LLC-DNKN 2017-1AW A2II		02/20/2024	PAYDOWN		30,000	30,000	29,986	29,994	0	6	0	6	0	30,000	0	0	0	0	11/20/2047	1.C FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		02/20/2024	PAYDOWN		45,000	45,000	45,480	45,282	0	(282)	0	(282)	0	45,000	0	0	0	0	05/20/2049	1.C FE
23305M-AA-3	DBCCRE 2014-ARCP Mortgag-DBCCR 2014-ARCP		01/01/2024	PAYDOWN		5,000,000	5,000,000	5,149,992	5,000,000	0	0	0	0	0	5,000,000	0	0	0	35,318	01/01/2034	1.A
23316#-AA-5	DEA (Nashville TN) LLC Pass-Thru Certifi		03/05/2024	SINKING PAYMENT		91,087	91,087	91,087	91,087	0	0	0	0	0	91,087	0	0	0	492	08/05/2040	1.B
23332U-AD-6	DSLA Mortgage Loan Trust-DSLA 2004-AR1 A		03/19/2024	PAYDOWN		76,300	76,300	66,929	77,540	0	(7,897)	0	(7,897)	0	76,300	0	0	0	1,083	09/19/2044	1.A FM
233853-AN-0	Daimler Truck Finance No-SENIOR UNSECURE		01/11/2024	TORONTO DOMINION SEC		4,326,406	4,330,000	4,339,872	4,336,369	0	(146)	0	(146)	0	4,336,223	0	(9,817)	(9,817)	111,955	01/17/2025	2.A FE
24023#-AA-7	DC Department of Correct Pass-Thru Certi		03/15/2024	SINKING PAYMENT		86,372	86,372	86,372	86,478	0	(141)	0	(141)	0	86,372	0	0	0	2,628	03/15/2033	1.B PL
24380X-AA-5	Deephaven Residential Mo-DRMT 2022-2 A1		03/01/2024	PAYDOWN		101,644	101,644	95,799	95,877	0	5,767	0	5,767	0	101,644	0	0	0	0	03/01/2067	1.A FE
244199-BH-7	Deere & Co-SENIOR UNSECURED		01/11/2024	BARCLAYS CAPITAL INC		2,678,281	2,744,000	2,630,261	2,681,038	0	1,972	0	1,972	0	2,683,010	0	(4,729)	(4,729)	19,075	04/15/2025	1.F FE
24736X-AA-6	DELTA AIR LINES 2015-1AA-FIRST LIEN		01/30/2024	SINKING PAYMENT		153,409	153,409	153,409	153,428	0	(20)	0	(20)	0	153,409	0	0	0	2,877	07/30/2027	1.F FE
24736Y-AA-4	Delta Air Lines 2015-1 C-DAL 3 7/8 07/30		01/30/2024	SINKING PAYMENT		76,705	76,705	76,705	76,675	0	30	0	30	0	76,705	0	0	0	1,538	07/30/2027	2.B FE
25150M-AC-0	Deutsche Alt-A Securitie-DBALT 2007-RMP1		03/25/2024	PAYDOWN		20,046	20,046	15,786	22,354	0	(4,519)	0	(4,519)	0	20,046	0	0	0	57	12/25/2036	1.A FM
25150N-AB-0	Deutsche Alt-A Securitie-DBALT 2006-AR5		03/25/2024	PAYDOWN		20,113	20,113	10,710	7,305	0	14,361	0	14,361	0	20,113	0	0	0	49	10/25/2036	1.A FM
251510-CV-3	Deutsche Alt-A Securitie-DBALT 2005-1 1A		03/25/2024	PAYDOWN		24,041	24,041	17,460	20,131	0	2,338	0	2,338	0	24,041	0	0	0	240	02/25/2035	1.A FM
251510-EP-4	DEUTSCHE ALT-A SECURITIE-DBALT 2005-3 5A		03/25/2024	PAYDOWN		51,369	51,369	38,556	48,746	2,845	(221)	0	2,624	0	51,369	0	0	0	344	06/25/2035	5.A FM
251510-LM-3	Deutsche Alt-A Securitie-DBALT 2006-AR1		03/01/2024	PAYDOWN		12,465	12,465	11,191	12,257	0	(583)	0	(583)	0	12,465	0	0	0	76	02/01/2036	1.A FM
251510-MD-2	Deutsche Alt-B Securitie-DBALT 2006-AB1		03/01/2024	PAYDOWN		11,854	10,384	10,367	7,274	0	13,682	0	13,682	0	11,854	0	0	0	145	02/01/2036	1.A FM
251563-FP-2	Deutsche Mortgage Securi-DMSI 2004-4 7AR		03/25/2024	PAYDOWN		0	0	32,857	191	0	1,160	0	1,160	0	0	0	0	0	0	06/25/2034	6. *
25273C-AB-6	Diamond Resorts Owner Tr-DROT 2021-1A B		03/20/2024	PAYDOWN		98,090	98,090	97,492	97,706	0	384	0	384	0	98,090	0	0	0	344	11/21/2033	1.F FE
25512D-AA-7	Diversified ABS Phase V Senior Secured N		03/31/2024	SINKING PAYMENT		2,691,754	2,691,754	2,691,754	2,691,754	0	0	0	0	0	2,691,754	0	0	0	52,098	12/31/2030	2.B FE
256746-AJ-7	Dollar Tree Inc-SENIOR UNSECURED		03/27/2024	BOFAML3EC		25,016,700	30,000,000	29,236,655	29,369,844	0	16,834	0	16,834	0	29,386,677	0	(4,369,977)	(4,369,977)	257,639	12/01/2031	2.B FE
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		01/25/2024	PAYDOWN		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	447	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		01/25/2024	PAYDOWN		57,500	57,500	57,477	57,484	0	16	0	16	0	57,500	0	0	0	592	07/25/2047	2.A FE
25755T-AJ-9	Domino's Pizza Master Is-DPABS 2018-1A A		01/25/2024	PAYDOWN		17,500	17,500	17,500	17,501	0	(1)	0	(1)	0	17,500	0	0	0	180	07/25/2048	2.A FE
25755T-AK-6	Domino's Pizza Master Is-DPABS 2018-1A A		01/25/2024	PAYDOWN		8,750	8,750	8,747	8,750	0	0	0	0	0	8,750	0	0	0	95	07/25/2048	2.A FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		01/25/2024	PAYDOWN		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	172	10/25/2049	2.A FE
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		01/25/2024	PAYDOWN		53,750	53,750	53,777	53,750	0	0	0	0	0	53,750	0	0	0	0	10/25/2049	1.C FE
26067*-AA-3	Dow (Midland Mi) Control Trust Certifica		03/15/2024	SINKING PAYMENT		139,027	139,027	139,653	139,343	0	(213)	0	(213)	0	139,027	0	0	0	1,205	03/15/2034	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..26208L-AC-2	DRIVEN BRANDS FUNDING LL-HONK 2018-1A A2		01/20/2024	PAYDOWN		17,500	17,500	17,500	17,501	0	(1)	0	(1)	0	17,500	0	0	0	207	04/20/2048	2.C FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		01/20/2024	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	101	01/20/2051	2.C FE
..26209X-AF-8	DRIVEN BRANDS FUNDING LL-HONK 2022-1A A2		01/20/2024	PAYDOWN		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	1,617	10/20/2052	2.C FE
..26443@-AA-6	Dulles Discovery 1 Contr Pass-Thru Certi		03/05/2024	SINKING PAYMENT		147,999	147,999	147,999	147,999	0	0	0	0	0	147,999	0	0	0	2,196	06/05/2037	1.B
..26844Q-AA-5	EFMT 2023-1-EFMT 2023-1 A1		03/01/2024	PAYDOWN		178,016	178,016	175,902	175,912	0	2,104	0	2,104	0	178,016	0	0	0	0	02/01/2068	1.A FE
..26847@-AA-8	Edx/Ge Inventory Supply Pass-Thru Certif		01/15/2024	SINKING PAYMENT		122,617	122,617	122,617	122,617	0	(1)	0	(1)	0	122,617	0	0	0	0	04/15/2028	2.A
..26848#-AA-5	EDX/GE Inventory Supply Pass-Thru Certif		01/15/2024	SINKING PAYMENT		106,067	106,067	106,067	106,068	0	(1)	0	(1)	0	106,067	0	0	0	1,195	01/15/2029	2.A
..26848*-AA-9	EDX/GE Inventory Supply Pass-Thru Certif		01/15/2024	SINKING PAYMENT		56,320	56,320	56,320	56,320	0	0	0	0	0	56,320	0	0	0	489	01/15/2030	2.A
..26929H-AB-1	EWC Master Issuer LLC-WAX 2022-1A A2		03/15/2024	PAYDOWN		18,750	18,750	18,015	18,129	0	621	0	621	0	18,750	0	0	0	258	03/15/2052	2.B FE
..28166L-AA-2	EDvestinU Private Educat-EDVES 2021-A A		03/25/2024	PAYDOWN		213,170	213,170	186,282	186,973	0	26,196	0	26,196	0	213,170	0	0	0	653	11/25/2045	1.A FE
..28416L-AA-0	Elara HGV Timeshare Issu-EHGVT 2021-A A		03/25/2024	PAYDOWN		204,119	204,119	183,005	184,659	0	19,460	0	19,460	0	204,119	0	0	0	437	08/27/2035	1.A FE
..28416L-AB-8	Elara HGV Timeshare Issu-EHGVT 2021-A B		03/25/2024	PAYDOWN		156,091	156,091	153,469	153,982	0	2,108	0	2,108	0	156,091	0	0	0	428	08/27/2035	1.F FE
..28416T-AA-3	Elara HGV Timeshare Issu-EHGVT 2019-A A		03/25/2024	PAYDOWN		269,381	269,381	252,376	255,088	0	14,293	0	14,293	0	269,381	0	0	0	438	01/25/2034	1.A FE
..28628C-AB-2	ELFI Graduate Loan Progr-ELFI 2022-A B		03/25/2024	PAYDOWN		876,083	876,083	707,987	739,500	0	136,582	0	136,582	0	876,083	0	0	0	0	08/26/2047	1.C FE
..28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1		01/22/2024	PAYDOWN		1,994,546	1,994,546	1,994,546	1,995,540	0	(994)	0	(994)	0	1,994,546	0	0	0	45,553	07/20/2030	1.A FE
..28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		02/11/2024	SINKING PAYMENT		209,424	209,424	209,424	209,429	0	(5)	0	(5)	0	209,424	0	0	0	0	02/11/2030	1.F FE
..29273R-AY-5	Energy Transfer LP-SENIOR UNSECURED		02/01/2024	MATURITY		9,000,000	9,000,000	8,926,290	8,998,883	0	1,117	0	1,117	0	9,000,000	0	0	0	220,500	02/01/2024	2.C FE
..29280M-AA-9	Energy Asset Issuer Trus Senior Secured		03/25/2024	SINKING PAYMENT		2,747,200	2,747,200	2,747,200	0	0	0	0	0	0	2,747,200	0	0	0	0	03/25/2049	1.F PL
..30227F-AJ-9	Extended Stay America Tr-ESA 2021-ESH D		03/15/2024	PAYDOWN		287,764	287,764	287,764	287,764	0	0	0	0	0	287,764	0	0	0	2,231	07/15/2038	1.A
..30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		03/15/2024	PAYDOWN		561,664	561,664	561,639	561,658	0	5	0	5	0	561,664	0	0	0	946	04/15/2033	1.A FE
..30263T-AG-8	FS KKR MM CLO 1 LLC-FSKMM 2019-1A A1R		01/16/2024	PAYDOWN		895,924	895,924	895,924	895,924	0	0	0	0	0	895,924	0	0	0	18,309	01/15/2031	1.A FE
..30292*-AA-2	FBI Bronx Control Trust Pass-Thru Certif		03/15/2024	SINKING PAYMENT		144,432	144,432	144,432	144,432	0	0	0	0	0	144,432	0	0	0	948	07/15/2033	1.B PL
..31307#-AA-9	FDL-CC LLC Senior Note Tranche A-1		03/15/2024	SINKING PAYMENT		34,342	34,342	34,348	34,345	0	(2)	0	(2)	0	34,342	0	0	0	0	02/15/2035	1.A
..31307#-AC-5	FDL-CC LLC Senior Note Tranche A-3		03/15/2024	SINKING PAYMENT		19,605	19,605	19,605	19,605	0	(1)	0	(1)	0	19,605	0	0	0	50	06/15/2037	1.A
..3137BL-AR-9	Freddie Mac Multifamily -FMMV M036 A		03/01/2024	CALL 100		15,000	15,000	15,413	15,082	0	(3)	0	(3)	0	15,079	0	(79)	(79)	104	12/01/2029	1.B FE
..31429#-AA-2	Fedex Chino Control Pass Trust Certifica		03/15/2024	SINKING PAYMENT		206,577	206,577	206,577	206,577	0	0	0	0	0	206,577	0	0	0	1,209	10/15/2035	2.B
..31572Y-AB-4	Ellington Financial Mort-EFMT 2022-2 A2		03/01/2024	PAYDOWN		79,062	79,062	77,863	78,096	0	862	0	862	0	79,062	0	0	0	629	04/01/2067	1.C FE
..31572Y-AC-2	Ellington Financial Mort-EFMT 2022-2 A3		03/01/2024	PAYDOWN		301,259	301,259	295,706	296,788	0	3,986	0	3,986	0	301,259	0	0	0	2,398	04/01/2067	1.G FE
..31573E-AA-9	Ellington Financial Mort-EFMT 2022-3 A1		03/01/2024	PAYDOWN		237,814	237,814	235,204	235,802	0	2,012	0	2,012	0	237,814	0	0	0	2,072	08/01/2067	1.A FE
..31573E-AB-7	Ellington Financial Mort-EFMT 2022-3 A2		03/01/2024	PAYDOWN		164,377	164,377	159,763	160,675	0	3,702	0	3,702	0	164,377	0	0	0	1,432	08/01/2067	1.C FE
..31573E-AC-5	Ellington Financial Mort-EFMT 2022-3 A3		03/01/2024	PAYDOWN		79,271	79,271	75,802	76,460	0	2,811	0	2,811	0	79,271	0	0	0	691	08/01/2067	1.F FE
..316773-CH-1	Fifth Third Bancorp-SUBORDINATED		03/12/2024	KEY CAPITAL MARKETS		3,605,400	3,000,000	3,001,380	3,002,198	0	369	0	369	0	3,002,567	0	602,833	602,833	132,688	03/01/2038	2.B FE
..31740J-AA-6	FINANCE OF AMERICA STRUC-FASST 2023-RMF1		03/25/2024	PAYDOWN		89,784	89,784	79,521	80,318	0	9,466	0	9,466	0	89,784	0	0	0	561	02/25/2053	1.A FE
..32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		01/25/2024	PAYDOWN		1,067,991	1,067,991	1,067,977	1,067,941	0	50	0	50	0	1,067,991	0	0	0	11,498	01/25/2032	1.A FE
..32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		03/25/2024	PAYDOWN		25,706	25,706	22,505	25,642	0	64	0	64	0	25,706	0	0	0	187	10/25/2036	1.A FM
..32051G-SQ-9	First Horizon Alternativ-FHAMS 2005-AA7		03/01/2024	PAYDOWN		31,684	31,781	27,822	27,895	0	3,317	(116)	3,433	0	31,684	0	0	0	623	09/01/2035	1.A FM
..32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		03/01/2024	PAYDOWN		5,723	8,930	4,740	4,690	0	2,839	0	2,839	0	5,723	0	0	0	37	04/01/2036	1.G FM
..32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2024	PAYDOWN		11,083	11,083	10,032	9,483	0	8,787	0	8,787	0	11,083	0	0	0	107	11/01/2035	1.A FM
..32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2024	PAYDOWN		15,122	15,198	14,981	14,566	0	768	0	768	0	15,122	0	0	0	136	11/01/2035	1.A FM
..32052E-AA-7	First Horizon Mortgage P-FHASI 2006-AR3		03/01/2024	PAYDOWN		192	727	543	463	0	176	(3)	179	0	192	0	0	0	3	11/01/2036	1.A FM
..32056J-AA-2	First Horizon Mortgage P-FHASI 2007-AR3		03/01/2024	PAYDOWN		173	213	143	98	0	117	0	117	0	173	0	0	0	1	11/01/2037	1.A FM
..33803W-AA-7	Fishers Lane Associates -SECURED		03/05/2024	SINKING PAYMENT		254,276	254,276	254,276	254,276	0	0	0	0	0	254,276	0	0	0	2,272	08/05/2030	1.B
..33830J-AA-3	Five Guys Funding LLC-GUYS 2017-1A A2		03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	173,059	07/25/2047	2.C FE
..33972P-AA-7	FLNG LIQUEFACTION 2 LLC-FIRST LIEN		03/31/2024	SINKING PAYMENT		104,000	104,000	104,000	103,991	0	9	0	9	0	104,000	0	0	0	0	03/31/2038	2.B FE
..34107@-AA-7	Florida Pipeline Holding Senior Secured		02/15/2024	SINKING PAYMENT		701,789	701,789	701,789	701,789	0	0	0	0	0	701,789	0	0	0	10,246	08/15/2038	2.B PL
..34417M-AB-3	FOCUS Brands Funding LLC-FOCUS 2017-1A A		01/30/2024	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	191	04/30/2047	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
34417Q-AB-4	FOCUS Brands Funding LLC-FOCUS 2018-1W A		03/31/2024	MATURITY		6,175,000	6,175,000	6,510,766	6,334,462	0	(159,462)	0	(159,462)	0	6,175,000	0	0	0	90,866	11/29/2023	1.C FE
34535A-AD-2	Ford Credit Auto Owner T-FORDO 2022-C A3		01/12/2024	BOFAMLSEC		46,654,713	46,891,000	46,297,536	46,533,379	0	19,066	0	19,066	0	46,552,444	0	102,269	102,269	186,730	12/15/2026	1.A FE
345397-YG-2	FORD MOTOR CREDIT CO LLC-SENIOR UNSECURE		01/09/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,050	01/09/2024	2.C FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		03/15/2024	PAYDOWN		191,831	191,831	191,801	191,413	0	418	0	418	0	191,831	0	0	0	609	11/15/2034	1.A FE
35564K-B2-4	Freddie Mac Structured A-STACR 2022-HQA2		03/25/2024	PAYDOWN		444,988	444,988	445,348	444,628	0	617	0	617	0	444,988	0	0	0	6,049	07/25/2042	1.A
35564K-E3-9	Freddie Mac STACR REMIC -STACR 2022-HQA3		03/25/2024	PAYDOWN		272,264	272,264	272,264	272,264	0	0	0	0	0	272,264	0	0	0	3,543	08/25/2042	1.A
35824#-AA-4	Fresno County (Rowell Bu Trust Certifica		03/15/2024	SINKING PAYMENT		3,800	3,800	3,835	3,828	0	(26)	0	(26)	0	3,800	0	0	0	21	05/15/2040	1.D S
35826@-AA-4	County of Fresno CA Trust Certificates		03/15/2024	SINKING PAYMENT		98,739	98,739	99,724	99,443	0	(611)	0	(611)	0	98,739	0	0	0	775	06/15/2038	1.C
36120F-AA-3	Granite Park FX Notes Is Senior Secured		03/15/2024	SINKING PAYMENT		129,574	129,574	129,553	0	0	21	0	21	0	129,574	0	0	0	0	07/15/2032	1.G PL
36120F-AB-1	Granite Park FX Notes Is Senior Secured		03/15/2024	SINKING PAYMENT		138,333	138,333	138,296	0	0	37	0	37	0	138,333	0	0	0	0	07/15/2032	2.B PL
36152B-AC-6	GBX Leasing 2023-1 LLC-GBXL 2023-1A A		03/20/2024	PAYDOWN		9,120	9,120	9,115	9,115	0	4	0	4	0	9,120	0	0	0	100	11/20/2053	1.C FE
36157N-FL-3	GE Mortgage Services LLC-GECMS 1997-HE4		03/01/2024	PAYDOWN		975	975	769	348	0	845	0	845	0	975	0	0	0	11	12/01/2028	1.A FM
36164Q-NA-2	GE CAPITAL INTL FUNDING-SENIOR UNSECURED		03/14/2024	BARCLAYS CAPITAL INC		19,567,758	21,018,000	24,008,333	23,655,795	0	(39,609)	0	(39,609)	0	23,616,185	0	(4,048,427)	(4,048,427)	317,263	11/15/2035	2.A FE
36167K-AA-6	GCAT 2021-NQM6 Trust-GCAT 2021-NQM6 A1		03/01/2024	PAYDOWN		142,500	142,500	128,072	131,455	0	11,045	0	11,045	0	142,500	0	0	0	405	08/01/2066	1.A
36169K-AA-4	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A1		03/01/2024	PAYDOWN		68,550	68,550	68,231	68,396	0	153	0	153	0	68,550	0	0	0	523	02/01/2067	1.A FE
36169K-AB-2	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A2		03/01/2024	PAYDOWN		251,350	251,350	246,407	247,216	0	4,134	0	4,134	0	251,350	0	0	0	1,919	02/01/2067	1.C FE
36185N-6N-5	GMACM Mortgage Loan Trus-GMACM 2005-AR2		03/01/2024	PAYDOWN		44,683	44,683	37,335	39,013	0	4,505	0	4,505	0	44,683	0	0	0	609	05/01/2035	1.A FM
36198#-AA-0	GE Huntsville 2020A Leas Trust Certifica		03/15/2024	SINKING PAYMENT		63,756	63,756	63,756	63,756	0	0	0	0	0	63,756	0	0	0	486	04/15/2046	2.A
36200@-AA-8	GE Huntsville 2020B Leas Trust Certifica		03/15/2024	SINKING PAYMENT		15,048	15,048	15,048	15,048	0	0	0	0	0	15,048	0	0	0	115	04/15/2046	2.A
36228F-UJ-3	GSR Mortgage Loan Trust -GSR 2003-7F 4A1		03/01/2024	PAYDOWN		9,052	9,052	8,829	8,813	0	239	0	239	0	9,052	0	0	0	133	10/01/2032	1.A FM
3622EA-AA-8	GSAA TRUST-GSAA 2007-3 1A1A		03/25/2024	PAYDOWN		98,155	98,155	54,667	52,534	0	46,379	(129)	46,508	0	98,155	0	0	0	97	03/25/2047	1.A FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		03/01/2024	PAYDOWN		3,942	3,847	3,681	3,778	0	39	0	39	0	3,942	0	0	0	32	01/01/2036	1.A FM
362341-4F-3	GSR Mortgage Loan Trust -GSR 2006-AR1 3A		02/01/2024	PAYDOWN		774	562	552	525	0	45	0	45	0	774	0	0	0	15	01/01/2036	1.A FM
362341-DP-1	GSR Mortgage Loan Trust -GSR 2005-6F 1A5		03/01/2024	PAYDOWN		19,999	19,999	20,074	20,046	0	(47)	0	(47)	0	19,999	0	0	0	242	07/01/2035	1.G FM
362341-FN-4	GSR Mortgage Loan Trust -GSR 2005-AR4 3A		03/01/2024	PAYDOWN		54,896	54,840	43,094	42,589	0	16,726	(102)	16,828	0	54,896	0	0	0	234	07/01/2035	1.A FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		03/01/2024	PAYDOWN		140,451	140,570	127,391	128,396	0	10,810	0	10,810	0	140,451	0	0	0	2,718	09/01/2035	1.A FM
362341-XC-8	GSR Mortgage Loan Trust -GSR 2005-AR7 4A		03/01/2024	PAYDOWN		5,261	0	(692)	0	0	1,095	0	1,095	2,264	5,261	0	0	0	0	11/01/2035	4.C FM
362341-XE-4	GSR Mortgage Loan Trust -GSR 2005-AR7 5A		03/01/2024	PAYDOWN		12,877	4,817	4,179	4,208	0	1,821	0	1,821	0	12,877	0	0	0	37	11/01/2035	1.A FM
362341-XG-9	GSR Mortgage Loan Trust -GSR 2005-AR7 6A		03/01/2024	PAYDOWN		16,307	16,307	15,508	16,092	0	151	0	151	0	16,307	0	0	0	143	11/01/2035	1.A FM
36242D-4W-0	GSR Mortgage Loan Trust -GSR 2005-AR3 6A		03/01/2024	PAYDOWN		4,106	4,106	3,858	3,696	0	467	0	467	0	4,106	0	0	0	41	05/01/2035	2.B FM
36242D-BZ-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		03/01/2024	PAYDOWN		30,975	30,975	30,084	30,975	0	(137)	0	(137)	0	30,975	0	0	0	169	08/01/2034	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		03/01/2024	PAYDOWN		20,368	20,368	20,476	20,368	0	11	0	11	0	20,368	0	0	0	184	09/01/2034	1.A FM
36242D-FX-6	GSR Mortgage Loan Trust -GSR 2004-11 3A1		03/01/2024	PAYDOWN		1,083	1,083	1,085	1,083	0	0	0	0	0	1,083	0	0	0	10	09/01/2034	1.A FM
36242D-H4-8	GSR Mortgage Loan Trust -GSR 2005-AR2 1A		03/01/2024	PAYDOWN		7,340	7,340	6,735	7,131	0	39	0	39	0	7,340	0	0	0	43	04/01/2035	1.A FM
36242D-H9-7	GSR Mortgage Loan Trust -GSR 2005-AR2 4A		03/01/2024	PAYDOWN		19,351	19,351	18,807	19,351	0	(187)	0	(187)	0	19,351	0	0	0	237	04/01/2035	1.A FM
36242D-QY-2	GSR Mortgage Loan Trust -GSR 2004-15F 2A		03/01/2024	PAYDOWN		1,219	1,219	1,085	1,085	0	135	0	135	0	1,219	0	0	0	10	12/01/2034	4.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		03/01/2024	PAYDOWN		18,452	18,452	18,167	17,877	0	575	0	575	0	18,452	0	0	0	170	02/01/2035	2.C FM
36244S-AD-0	GSAA Home Equity Trust 2-GSAA 2006-13 AF		03/01/2024	PAYDOWN		26,502	26,502	7,647	7,751	0	23,518	(365)	23,883	0	26,502	0	0	0	154	07/01/2036	1.A FM
36248#-AA-0	GSA (Anchorage AK) CTL P Pass-Thru Certi		03/15/2024	SINKING PAYMENT		356,429	356,429	359,637	357,621	0	(523)	0	(523)	0	356,429	0	0	0	2,092	11/15/2030	1.A
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C		03/25/2024	PAYDOWN		19,571	19,380	14,990	20,002	0	(2,538)	0	(2,538)	0	19,571	0	0	0	143	05/25/2036	1.A FM
36249@-AA-1	GSA Gth I US Government Lease-Backed Pas		03/15/2024	SINKING PAYMENT		81,131	81,131	81,131	81,132	0	(1)	0	(1)	0	81,131	0	0	0	0	05/15/2038	1.A
36257U-AA-5	GS Mortgage Securities T-GSMS 2019-GC42		01/29/2024	BOFAMLSEC		1,300,000	2,000,000	1,547,813	1,628,420	0	4,500	0	4,500	0	1,632,920	0	(332,920)	(332,920)	9,333	09/01/2052	3.B
362585-AC-5	GM Financial Consumer Au-GMCAR 2022-2 A3		01/12/2024	MIZUHO SECURITIES		9,812,500	10,000,000	9,689,844	9,813,449	0	9,368	0	9,368	0	9,822,818	0	(10,318)	(10,318)	861	02/16/2027	1.A FE
36264E-BD-5	GS Mortgage-Backed Secur-GSMBS 2022-NQM1		03/01/2024	PAYDOWN		119,776	119,776	123,481	122,743	0	(2,724)	0	(2,724)	0	119,776	0	0	0	683	05/01/2062	1.D
36298G-AA-7	GSPA Monetization Trust-SECURED		03/09/2024	SINKING PAYMENT		248,099	248,099	251,571	249,032	0	(933)	0	(933)	0	248,099	0	0	0	2,675	10/09/2029	2.A FE
36831B-CC-6	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B1		03/01/2024	PAYDOWN		14,188	14,188	15,039	0	0	(851)	0	(851)	0	14,188	0	0	0	0	01/01/2054	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36831B-CF-9	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B2		03/01/2024	PAYDOWN		10,454	10,454	10,906	0	0	(452)	0	(452)	0	10,454	0	0	0	0	01/01/2054	1.F FE
36850#-AA-9	Geisinger (Jenkins Towns Trust Certifica		03/15/2024	SINKING PAYMENT		141,378	141,378	141,378	141,378	0	0	0	0	0	141,378	0	0	0	797	12/15/2033	1.F S
37045X-CR-5	General Motors Financial-SENIOR UNSECURE		01/11/2024	VARIOUS		6,999,850	7,000,000	6,985,020	6,999,670	0	309	0	309	0	6,999,978	0	(128)	(128)	177,508	01/17/2024	2.B FE
37045X-DS-2	General Motors Financial-SENIOR UNSECURE		03/07/2024	GOLDMAN		35,318,999	42,083,000	40,940,224	41,121,495	0	19,021	0	19,021	0	41,140,515	0	(5,821,516)	(5,821,516)	866,092	01/12/2032	2.B FE
38013J-AD-5	GM Financial Consumer Au-GMCAR 2023-1 A3		01/12/2024	BOFAMLSEC		9,926,103	9,958,000	9,736,668	9,763,457	0	6,106	0	6,106	0	9,769,563	0	156,540	156,540	1,289	02/16/2028	1.A FE
380140-AD-5	GM Financial Consumer Au-GMCAR 2021-3 A4		01/12/2024	BMO CAPITAL MARKETS		18,768,750	20,000,000	18,285,938	18,536,255	0	56,945	0	56,945	0	18,593,200	0	175,550	175,550	406	08/16/2027	1.A FE
38150Y-AD-5	Goldman Home Improvement-GHIT 2022-GRN1		03/25/2024	PAYDOWN		977,466	977,466	956,484	962,860	0	14,606	0	14,606	0	977,466	0	0	0	12,090	06/25/2052	2.B FE
38176K-AC-7	Golub Capital Partners C-GOCAP 2019-42A		01/17/2024	PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	132,862	04/20/2031	1.A FE
38177B-AA-0	Golub Capital BDC CLO 20-GCBDC 2018-1A A		01/23/2024	VARIOUS		20,020,964	20,013,649	20,013,649	20,013,649	0	0	0	0	0	20,013,649	0	7,315	7,315	844,091	01/20/2031	1.A FE
38217U-AC-6	Goodgreen 2021-1 Trust-GOODG 2021-1A C		03/15/2024	PAYDOWN		26,278	26,278	23,978	24,120	0	2,157	0	2,157	0	26,278	0	0	0	244	10/15/2056	2.B FE
38237G-AA-7	GoodLeap Sustainable Hom-GOOD 2021-4GS A		03/20/2024	PAYDOWN		204,957	204,957	156,536	0	0	48,421	0	48,421	0	204,957	0	0	0	670	07/20/2048	1.F FE
39538W-BE-7	GreenPoint Mortgage Fund-GPMF 2005-HY1 M		03/25/2024	PAYDOWN		366,207	366,207	264,356	433,951	0	(212,256)	0	(212,256)	0	366,207	0	0	0	3,624	07/25/2035	1.A FM
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		03/01/2024	PAYDOWN		12,422	12,422	12,360	12,588	0	(213)	0	(213)	0	12,422	0	0	0	136	09/01/2034	1.A FM
40431H-AD-9	HSI Asset Loan Obligatio-HALO 2006-2 1A4		03/25/2024	PAYDOWN		0	0	898	0	0	7	0	7	0	0	0	0	0	1	12/25/2036	6. FE
41161P-CX-9	HarborView Mortgage Loan-HVMLT 2004-1 1A		03/19/2024	PAYDOWN		4,927	4,927	4,674	4,678	0	227	0	227	0	4,927	0	0	0	75	04/19/2034	1.A FM
41161P-EX-7	HarborView Mortgage Loan-HVMLT 2004-5 2A		03/01/2024	PAYDOWN		12,393	12,393	9,945	12,032	0	192	0	192	0	12,393	0	0	0	95	06/01/2034	1.A FM
41161P-EZ-2	HarborView Mortgage Loan-HVMLT 2004-5 3A		03/01/2024	PAYDOWN		6,407	6,407	6,379	6,407	0	(9)	0	(9)	0	6,407	0	0	0	42	06/01/2034	1.A FM
41161P-FV-0	HarborView Mortgage Loan-HVMLT 2004-6 5A		03/01/2024	PAYDOWN		23,241	23,241	23,560	23,723	0	(504)	0	(504)	0	23,241	0	0	0	192	08/01/2034	1.A FM
41161P-MV-2	HarborView Mortgage Loan-HVMLT 2005-4 1A		03/01/2024	PAYDOWN		4,622	4,622	3,262	3,128	0	(250)	0	(250)	0	3,128	0	1,494	1,494	41	07/01/2035	1.A FM
41161P-TN-3	HARBORVIEW MORTGAGE LOAN-SERIES 2005-10		03/19/2024	PAYDOWN		12,403	12,403	7,211	7,410	0	4,987	0	4,987	0	12,403	0	0	0	114	11/19/2035	1.A FM
41161P-UK-7	HarborView Mortgage Loan-SERIES 05-11 CL		03/19/2024	PAYDOWN		44,319	44,319	31,257	49,069	0	(5,231)	0	(5,231)	0	44,319	0	0	0	416	08/19/2045	1.A FM
41161V-AC-4	HarborView Mortgage Loan-HVMLT 2006-7 2A		03/19/2024	PAYDOWN		4,830	4,630	3,290	4,144	0	(948)	0	(948)	0	4,830	0	0	0	167	09/19/2046	1.A FM
41162G-AA-0	HarborView Mortgage Loan-HVMLT 2006-11 A		03/19/2024	PAYDOWN		11,257	11,181	10,080	11,036	0	(269)	0	(269)	0	11,257	0	0	0	121	12/19/2036	1.A FM
411707-AD-4	Hardee's Funding LLC-HNGRY 2018-1A A2II		03/20/2024	PAYDOWN		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	434	06/20/2048	2.B FE
42249#-AA-7	HealthPartners, Inc. Senior Note Series		03/31/2024	CALL 100		959,892	959,892	959,892	959,911	0	18	0	18	0	959,929	0	(37)	(37)	3,688	05/15/2030	1.F
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A		03/20/2024	PAYDOWN		45,823	45,823	45,792	45,811	0	12	0	12	0	45,823	0	0	0	914	09/21/2040	1.A FE
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A		03/20/2024	PAYDOWN		21,935	21,935	21,935	21,935	0	0	0	0	0	21,935	0	0	0	521	09/20/2038	1.A FE
431282-AR-3	Highwoods Realty LP-SENIOR UNSECURED		03/04/2024	GOLDMAN		6,327,090	7,000,000	6,980,190	6,988,731	0	447	0	447	0	6,989,178	0	(662,088)	(662,088)	115,150	04/15/2029	2.B FE
43283B-AB-9	Hilton Grand Vacations T-HGVT 2022-1D B		03/20/2024	PAYDOWN		223,886	223,886	212,481	213,431	0	10,454	0	10,454	0	223,886	0	0	0	1,536	06/20/2034	1.G FE
43283G-AD-4	Hilton Grand Vacations T-HGVT 2022-2A D		03/25/2024	PAYDOWN		442,208	442,208	442,148	442,159	0	48	0	48	0	442,208	0	0	0	6,144	01/25/2037	3.C FE
432917-AB-8	Hilton Grand Vacations T-HGVT 2023-1A B		03/25/2024	PAYDOWN		1,528,853	1,528,853	1,527,817	1,527,864	0	948	0	948	0	1,528,853	0	0	0	15,614	01/25/2038	1.G FE
433674-AA-6	NRZ Excess Spread-Collat-NZES 2020-PLS1		03/25/2024	PAYDOWN		208,714	208,714	208,713	208,713	0	0	0	0	0	208,714	0	0	0	1,324	12/25/2025	2.C FE
43722#-AA-1	Home Depot (Monterey Par Trust Certifica		03/15/2024	SINKING PAYMENT		65,819	65,819	65,819	65,819	0	0	0	0	0	65,819	0	0	0	408	06/15/2038	1.F
43722*-AA-5	Home Depot South Windsor Pass-Thru Certi		03/15/2024	SINKING PAYMENT		54,269	54,269	54,269	54,269	0	0	0	0	0	54,269	0	0	0	305	10/15/2040	1.F
43739E-AP-2	HOMEBANC MORTGAGE TRUST-SERIES 2005-1 CL		03/25/2024	PAYDOWN		17,921	17,921	15,166	14,830	0	3,605	(84)	3,689	0	17,921	0	0	0	119	03/25/2035	1.A FM
43739E-CL-9	HomeBanc Mortgage Trust -HMBT 2006-1 1A1		03/01/2024	PAYDOWN		3,632	3,632	3,169	3,235	0	359	0	359	0	3,632	0	0	0	18	04/01/2037	1.A FM
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		03/01/2024	PAYDOWN		1,867	4,433	4,404	4,271	0	(136)	0	(136)	0	1,867	0	0	0	55	04/01/2047	1.A FM
43815P-AC-3	Honda Auto Receivables 2-HAROT 2022-2 A3		01/12/2024	BOFAMLSEC		30,847,168	31,250,000	30,465,088	30,701,964	0	30,254	0	30,254	0	30,732,218	0	114,950	114,950	93,898	07/20/2026	1.A FE
44107T-BA-3	Host Hotels & Resorts LP-SENIOR UNSECURE		03/07/2024	VARIOUS		4,969,720	6,000,000	5,679,360	5,734,083	0	5,253	0	5,253	0	5,739,336	0	(769,616)	(769,616)	59,772	12/15/2031	2.C FE
44409M-AA-4	Hudson Pacific Propertie-SENIOR UNSECURE		03/04/2024	BARCLAYS CAPITAL INC		7,740,000	9,000,000	8,983,350	8,993,152	0	300	0	300	0	8,993,452	0	(1,253,452)	(1,253,452)	123,438	11/01/2027	3.A FE
45254N-JB-4	IMPAC CMB TRUST-SERIES 2004-4 CLASS 2A1		03/01/2024	PAYDOWN		52,258	52,258	50,281	50,352	0	1,902	0	1,902	0	52,258	0	0	0	449	09/01/2034	1.A FM
45254N-KX-4	IMPAC CMB TRUST-SERIES 2004-9 CLASS 1A1		03/25/2024	PAYDOWN		919	919	841	918	0	(42)	0	(42)	0	919	0	0	0	12	01/25/2035	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		03/25/2024	PAYDOWN		23,992	23,992	19,494	22,370	0	(3,557)	0	(3,557)	0	23,992	0	0	0	188	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		03/25/2024	PAYDOWN		(472)	1,966	953	983	1,276	(9,944)	0	(8,668)	0	(472)	0	0	0	0	08/25/2035	1.A FM
45254T-TN-4	Impac Secured Assets Tru-IMSA 2006-1 2A1		03/25/2024	PAYDOWN		546	546	382	753	0	(218)	0	(218)	0	546	0	0	0	5	05/25/2036	1.A FM
45276Q-AA-2	Imperial Fund Mortgage T-IMPRL 2022-NQM5		03/01/2024	PAYDOWN		119,779	119,779	119,777	119,779	0	0	0	0	0	119,779	0	0	0	1,212	08/01/2067	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45276Q-AB-0	Imperial Fund Mortgage T-IMPRL 2022-NQM5		03/01/2024	PAYDOWN		323,091	323,091	323,087	323,091	0	0	0	0	0	323,091	0	0	0	3,714	08/01/2067	1.D FE
45276Q-AC-8	Imperial Fund Mortgage T-IMPRL 2022-NQM5		03/01/2024	PAYDOWN		88,936	88,936	88,182	88,936	0	0	0	0	0	88,936	0	0	0	1,040	08/01/2067	1.G FE
45660K-AA-9	IndyMac INDX Mortgage Lo-INDX 2006-AR39		03/25/2024	PAYDOWN		19,008	18,857	15,191	19,173	0	(21,311)	0	(21,311)	0	19,008	0	0	0	(50)	02/25/2037	1.A FM
45660L-CK-3	IndyMac INDX Mortgage Lo-INDX 2005-AR2 1		03/31/2024	PAYDOWN		0	0	0	0	0	(696)	(137)	(559)	0	0	0	0	0	36	02/25/2035	2.C FM
45660L-DB-2	IndyMac INDX Mortgage Lo-INDX 2005-AR1 1		03/01/2024	PAYDOWN		1,773	1,773	1,760	1,773	0	(3)	0	(3)	0	1,773	0	0	0	16	03/01/2035	1.A FM
45660L-V9-7	IndyMac INDX Mortgage Lo-INDX 2005-AR31		03/01/2024	PAYDOWN		2,938	2,938	2,630	2,956	0	(133)	0	(133)	0	2,938	0	0	0	15	01/01/2036	1.A FM
45660N-X9-1	IndyMac INDX Mortgage Lo-INDX 2004-AR6 5		03/01/2024	PAYDOWN		2,953	2,953	2,421	2,748	0	104	0	104	0	2,953	0	0	0	21	10/01/2034	1.A FM
456618-AF-4	IndyMac INDX Mortgage Lo-INDX 2006-AR8 A		01/25/2024	PAYDOWN		6,500	6,500	5,759	7,241	0	(741)	0	(741)	0	6,500	0	0	0	25	07/25/2046	1.A FM
45661X-AB-8	IndyMac INDX Mortgage Lo-INDX 2006-AR13		03/25/2024	PAYDOWN		23,676	23,676	14,191	15,979	0	7,529	0	7,529	0	23,676	0	0	0	94	07/25/2036	1.A FM
45669A-AD-6	IndyMac INDA Mortgage Lo-INDA 2007-AR1 2		03/01/2024	PAYDOWN		10,163	10,179	8,843	8,768	0	1,729	0	1,729	0	10,163	0	0	0	95	03/01/2037	3.B FM
45783N-AA-5	InStar Leasing III LLC-INSTR 2021-1A A		03/15/2024	PAYDOWN		45,501	45,501	45,476	45,483	0	18	0	18	0	45,501	0	0	0	175	02/15/2054	1.F FE
459506-AR-2	International Flavors & -SENIOR UNSECURE		03/04/2024	BARCLAYS CAPITAL INC		13,941,000	20,000,000	20,525,445	20,472,734	0	(4,189)	0	(4,189)	0	20,468,545	0	(6,527,545)	(6,527,545)	201,527	11/15/2040	2.C FE
46590K-AD-6	JP Morgan Chase Commerci-JPMCC 2015-JP1		03/01/2024	PAYDOWN		335,838	335,838	339,194	336,425	0	(587)	0	(587)	0	335,838	0	0	0	3,064	01/01/2049	1.A
46591K-AC-7	JP Morgan Mortgage Trust-JPMMT 2019-8 A3		03/01/2024	PAYDOWN		19,794	19,794	20,050	20,491	0	(1,182)	0	(1,182)	0	19,794	0	0	0	105	03/01/2050	1.A
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		03/15/2024	PAYDOWN		34,323	34,323	34,316	34,207	0	116	0	116	0	34,323	0	0	0	204	12/15/2048	1.A FE
46616M-AB-6	JG Wentworth XXII LLC-HENDR 2010-3A B		03/15/2024	PAYDOWN		13,249	13,249	13,249	13,250	0	(1)	0	(1)	0	13,249	0	0	0	141	12/15/2050	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		03/15/2024	PAYDOWN		48,962	48,962	48,949	48,949	0	12	0	12	0	48,962	0	0	0	356	10/15/2056	1.A FE
46616Q-AA-9	321 HENDERSON RECEIVABLE-SERIES 2011-2A		03/15/2024	PAYDOWN		65,959	65,959	65,921	65,924	0	36	0	36	0	65,959	0	0	0	529	09/15/2056	1.A FE
46616V-AA-8	J G WENTWORTH RECV XXV-ASSET BKD NT 12-1		03/15/2024	PAYDOWN		54,188	54,188	54,176	54,584	0	(395)	0	(395)	0	54,188	0	0	0	250	02/16/2065	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		03/15/2024	PAYDOWN		101,425	101,425	100,409	100,783	0	573	0	573	0	101,425	0	0	0	358	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		03/15/2024	PAYDOWN		83,251	83,251	83,011	82,989	0	263	0	263	0	83,251	0	0	0	389	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		03/15/2024	PAYDOWN		80,974	80,974	80,955	80,973	0	1	0	1	0	80,974	0	0	0	579	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		03/15/2024	PAYDOWN		185,267	185,267	185,117	185,139	0	128	0	128	0	185,267	0	0	0	1,139	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		03/15/2024	PAYDOWN		76,449	76,449	76,406	76,405	0	45	0	45	0	76,449	0	0	0	541	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		03/15/2024	PAYDOWN		194,422	194,422	194,150	194,176	0	246	0	246	0	194,422	0	0	0	1,199	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		03/15/2024	PAYDOWN		323,290	323,290	323,538	323,510	0	(220)	0	(220)	0	323,290	0	0	0	1,662	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		03/15/2024	PAYDOWN		328,602	328,602	325,551	327,714	0	888	0	888	0	328,602	0	0	0	1,790	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		03/15/2024	PAYDOWN		199,224	199,224	199,531	199,461	0	(237)	0	(237)	0	199,224	0	0	0	1,271	03/15/2058	1.A FE
46619X-AA-1	JG Wentworth XXXVI LLC-HENDR 2015-3A A		03/15/2024	PAYDOWN		108,038	108,038	107,944	107,955	0	83	0	83	0	108,038	0	0	0	636	03/17/2070	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		03/15/2024	PAYDOWN		89,037	89,037	88,969	88,967	0	70	0	70	0	89,037	0	0	0	298	08/16/2060	1.A FE
46620V-AA-2	J.G. Wentworth XXXIX LLC-HENDR 2017-2A A		03/15/2024	PAYDOWN		102,519	102,519	102,472	102,519	0	0	0	0	0	102,519	0	0	0	629	09/15/2072	1.A FE
466247-J4-6	JP Morgan Mortgage Trust-JPMMT 2006-A2 2		03/01/2024	PAYDOWN		1,122	1,122	1,001	1,002	0	116	0	116	0	1,122	0	0	0	9	04/01/2036	1.A FM
466247-L6-8	JP Morgan Mortgage Trust-JPMMT 2006-A2 I		03/01/2024	PAYDOWN		206,483	206,483	196,804	206,479	0	4	0	4	0	206,483	0	0	0	1,305	08/01/2034	1.A FM
466247-QP-1	JP Morgan Mortgage Trust-JPMMT 2005-A3 7		03/01/2024	PAYDOWN		13,272	13,272	12,203	11,139	0	2,318	0	2,318	0	13,272	0	0	0	426	06/01/2035	1.A FM
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		03/01/2024	PAYDOWN		4,133	4,133	3,668	4,053	0	(2,992)	0	(2,992)	0	4,133	0	0	0	165	07/01/2035	1.A FM
466247-UG-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6		03/01/2024	PAYDOWN		4,857	4,857	4,334	4,364	0	1,179	(53)	1,232	0	4,857	0	0	0	34	08/01/2035	1.A FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		03/01/2024	PAYDOWN		167	167	96	91	0	75	0	75	0	167	0	0	0	1	01/01/2036	3.A FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		01/01/2024	PAYDOWN		0	1	1	0	0	1	0	1	0	0	0	0	0	0	12/01/2035	1.A FM
46627M-CU-9	JP Morgan Alternative Lo-JPALT 2006-A1 2		03/01/2024	PAYDOWN		4,860	9,525	9,520	6,272	0	2,281	0	2,281	0	4,860	0	0	0	23	03/01/2036	1.A FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		03/01/2024	PAYDOWN		83,287	83,287	64,147	64,120	0	19,517	(1,121)	20,638	0	83,287	0	0	0	704	03/01/2036	1.A FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2024	PAYDOWN		2,943	2,943	1,683	1,700	0	1,288	(2)	1,290	0	2,943	0	0	0	42	03/01/2036	1.F FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2024	PAYDOWN		14,873	12,828	8,342	8,314	0	5,237	0	5,237	0	14,873	0	0	0	201	03/01/2036	4.B FM
46628K-AC-4	JP Morgan Mortgage Trust-JPMMT 2006-A3 2		03/01/2024	PAYDOWN		2,091	2,091	1,846	1,699	0	425	0	425	0	2,091	0	0	0	11	05/01/2036	1.A FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		03/01/2024	PAYDOWN		1,846	1,846	1,315	1,313	0	526	(1)	527	0	1,846	0	0	0	20	06/01/2036	1.A FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		03/01/2024	PAYDOWN		8,690	16,983	11,349	12,132	0	2,322	0	2,322	0	8,690	0	0	0	82	08/01/2036	1.A FM
466308-AE-3	JP Morgan Alternative Lo-JPALT 2008-R3 3		03/01/2024	PAYDOWN		16,572	16,572	15,015	13,280	0	3,292	0	3,292	0	16,572	0	0	0	0	05/01/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46630G-AN-5	JP Morgan Mortgage Trust-JPMMT 2007-A1 4		03/01/2024	PAYDOWN		201	201	188	200	0	(3)	0	(3)	0	201	0	0	0	2	07/01/2035	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		03/01/2024	PAYDOWN		246	246	236	182	0	70	0	70	0	246	0	0	0	3	04/01/2037	1.A FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		02/01/2024	PAYDOWN		733	733	397	342	0	392	0	392	0	733	0	0	0	12	06/01/2037	4.A FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		01/01/2024	PAYDOWN		653	21	2	11	0	314	0	314	0	653	0	0	0	7	06/01/2037	4.C FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		01/01/2024	PAYDOWN		0	1,709	1,016	930	0	215	0	215	0	0	0	0	0	38	08/01/2037	1.A FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		03/01/2024	PAYDOWN		68,030	68,030	54,764	64,539	0	1,929	0	1,929	0	68,030	0	0	0	428	07/01/2037	1.A FM
46632Y-AB-0	JP Morgan Mortgage Trust-JPMMT 2008-R3 1		03/01/2024	PAYDOWN		61,475	63,897	8,124	(4,823)	0	67,054	0	67,054	0	61,475	0	0	0	1,363	06/01/2036	1.A FM
46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2		03/31/2024	PAYDOWN		(74,944)	0	0	0	0	(52,466)	0	(52,466)	0	(74,944)	0	0	0	(59)	08/01/2037	1.E FM
46633M-AM-1	JP Morgan Resecuritizati-JPMRR 2009-6 2A		03/01/2024	PAYDOWN		11,574	11,208	1,132	(792)	0	12,567	0	12,567	0	11,574	0	0	0	107	04/01/2035	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		03/01/2024	PAYDOWN		31,405	36,898	17,424	20,949	0	13,162	0	13,162	0	31,405	0	0	0	259	04/01/2037	1.A FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		03/01/2024	PAYDOWN		176,819	176,819	124,348	146,241	0	24,906	0	24,906	0	176,819	0	0	0	1,320	03/01/2039	1.A FM
466365-AC-7	Jack in the Box Funding -JACK 2019-1A A2		02/25/2024	PAYDOWN		80,238	80,238	75,615	77,229	0	3,008	0	3,008	0	80,238	0	0	0	997	08/25/2049	2.B FE
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		02/25/2024	PAYDOWN		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	301	02/26/2052	2.B FE
466365-AE-3	Jack in the Box Funding -JACK 2022-1A A2		02/25/2024	PAYDOWN		25,725	25,725	22,935	23,851	0	1,874	0	1,874	0	25,725	0	0	0	266	02/26/2052	2.B FE
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		03/01/2024	PAYDOWN		25,614	25,614	25,935	25,968	0	(356)	0	(356)	0	25,614	0	0	0	162	02/01/2050	1.A
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED		03/28/2024	VARIOUS		11,250,295	13,500,000	13,297,976	13,322,561	0	4,449	0	4,449	0	13,327,010	0	(2,076,715)	(2,076,715)	130,382	11/23/2031	2.B FE
46817M-AN-7	Jackson Financial Inc-SENIOR UNSECURED		03/07/2024	VARIOUS		3,554,916	5,000,000	4,261,767	4,276,780	0	2,255	0	2,255	0	4,279,035	0	(724,119)	(724,119)	59,667	11/23/2051	2.B FE
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		03/25/2024	PAYDOWN		20,932	36,513	33,436	34,917	0	1,246	0	1,246	0	20,932	0	0	0	584	06/25/2047	1.A FM
472321-AA-6	Jefferies Resecuritizati-JMAC 2008-R2 1A		03/01/2024	PAYDOWN		212,889	212,889	163,159	208,970	0	3,562	0	3,562	0	212,889	0	0	0	1,306	10/01/2035	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		03/01/2024	PAYDOWN		6,230	6,230	2,689	5,418	0	(407)	0	(407)	0	6,230	0	0	0	85	01/01/2037	1.A FM
472321-AG-3	Jefferies Resecuritizati-JMAC 2008-R2 1A		03/01/2024	PAYDOWN		0	26,603	5,839	7,598	0	(309)	0	(309)	0	0	0	0	0	201	10/01/2035	1.A FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		01/01/2024	PAYDOWN		0	(107)	(29)	(19)	0	10	0	10	0	0	0	0	0	(1)	01/01/2037	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		03/01/2024	PAYDOWN		21,610	24,253	8,393	15,401	0	4,370	0	4,370	0	21,610	0	0	0	187	01/01/2039	1.A FM
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A		03/01/2024	PAYDOWN		30,803	31,068	11,687	17,601	0	12,490	0	12,490	0	30,803	0	0	0	344	03/01/2036	1.A FM
47232A-AE-8	Jefferies Resecuritizati-JMAC 2008-R3 2A		03/01/2024	PAYDOWN		125,557	125,557	89,145	125,557	0	(30,779)	0	(30,779)	0	125,557	0	0	0	357	06/01/2036	1.A FM
47232A-AH-1	Jefferies Resecuritizati-JMAC 2008-R3 3A		03/01/2024	PAYDOWN		135,853	68,637	13,404	28,954	0	75,299	0	75,299	0	135,853	0	0	0	824	05/01/2037	1.A FM
47232C-AH-7	Jefferies Resecuritizati-JMAC 2009-R1 4A		03/01/2024	PAYDOWN		5,332	13,952	11,925	12,125	0	(6,376)	0	(6,376)	0	4,644	0	688	688	(103)	06/01/2037	1.A FM
47232T-AB-3	Jefferies Resecuritizati-JMAC 2009-R3 1A		03/01/2024	PAYDOWN		10,276	10,276	8,991	9,734	0	323	0	323	0	10,276	0	0	0	92	12/01/2035	1.A FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		03/01/2024	PAYDOWN		3,529	7,620	(822)	2,370	0	(1,737)	0	(1,737)	0	3,529	0	0	0	76	09/01/2036	1.A FM
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		01/30/2024	PAYDOWN		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	218	07/30/2047	2.B FE
482598-AN-9	KNDL 2019-KNSQ Mortgage -KNDL 2019-KNSQ		02/15/2024	PAYDOWN		1,680,000	1,680,000	1,639,050	1,720,950	0	(40,950)	0	(40,950)	0	1,680,000	0	0	0	21,247	05/15/2036	1.E
482606-AJ-9	KIND Trust 2021-KIND-KNDR 2021-KIND B		01/15/2024	PAYDOWN		5,712	5,712	5,398	5,719	0	(7)	0	(7)	0	5,712	0	0	0	34	08/15/2038	1.C FE
48305Q-AE-3	Kaiser Foundation Hospit-UNSECURED		01/30/2024	SOUTHWEST SEC.		6,017,976	8,100,000	8,093,844	8,094,128	0	(18)	0	(18)	0	8,094,110	0	(2,076,134)	(2,076,134)	66,137	11/01/2049	1.D FE
48305Q-AG-8	Kaiser Foundation Hospit-UNSECURED		01/30/2024	SOUTHWEST SEC.		4,168,320	6,000,000	5,120,640	5,151,113	0	1,395	0	1,395	0	5,152,508	0	(984,188)	(984,188)	30,020	06/01/2051	1.D FE
502438-AA-8	LVCVA (Las Vegas NV) Rec Trust Certifica		03/31/2024	SINKING PAYMENT		(561,954)	(561,954)	(561,954)	(561,954)	0	0	0	0	0	(561,954)	0	0	0	7,322	12/15/2039	4.A
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		02/15/2024	PAYDOWN		62,405	62,405	61,194	62,078	0	327	0	327	0	62,405	0	0	0	337	01/15/2042	3.A FE
521865-BC-8	Lear Corp-SENIOR UNSECURED		03/14/2024	BARCLAYS CAPITAL INC		8,042,100	10,000,000	9,571,800	9,645,849	0	8,176	0	8,176	0	9,654,024	0	(1,611,924)	(1,611,924)	175,500	01/15/2032	2.B FE
52520M-CE-1	Lehman Mortgage Trust 20-LMT 2005-2 3A7		03/01/2024	PAYDOWN		19,485	19,503	14,108	10,587	0	10,428	0	10,428	0	19,485	0	0	0	152	12/01/2035	1.A FM
525221-EM-5	Lehman XS Trust Series 2-LXS 2005-7N 1A1		03/25/2024	PAYDOWN		38,321	38,321	28,105	33,393	0	(809)	0	(809)	0	38,321	0	0	0	249	12/25/2035	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		03/25/2024	PAYDOWN		200,943	200,943	171,367	216,395	0	(19,944)	0	(19,944)	0	200,943	0	0	0	1,418	02/25/2036	1.A FM
52523M-AD-2	Lehman XS Trust 2006-15-LXS 2006-15 A4		03/25/2024	PAYDOWN		21,876	22,280	12,316	20,588	0	(4,431)	0	(4,431)	0	21,876	0	0	0	182	10/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		03/01/2024	PAYDOWN		5,854	12,687	8,195	8,768	0	1,345	0	1,345	0	5,854	0	0	0	74	01/01/2037	1.A FM
53946H-AA-6	Loan Asset Issuer LLC - Series 2022 NG-2		01/25/2024	CA_CASH_CLOSE		603,116	603,116	603,116	603,116	0	0	0	0	0	603,116	0	0	0	3,223	11/25/2047	1.G PL
53948W-AA-1	Loan Asset Issuer LLC - Series 2021 NG-1		01/25/2024	CA_CASH_CLOSE		240,473	240,473	240,473	240,473	0	0	0	0	0	240,473	0	0	0	1,792	10/25/2046	1.G PL
53950T-AA-3	Loan Asset Issuer LLC, Series 2021 M-2 -		02/12/2024	CA_CASH_CLOSE		9,513,856	9,513,856	9,513,856	9,513,856	0	0	0	0	0	9,513,856	0	0	0	37,673	11/10/2033	1.D PL
53950T-AB-1	Loan Asset Issuer LLC, Series 2021 M-2 -		01/10/2024	CA_CASH_CLOSE		1,776,061	1,776,061	1,776,061	1,776,061	0	0	0	0	0	1,776,061	0	0	0	5,725	11/10/2033	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..53950T-AC-9	Loan Asset Issuer LLC, Series 2021 M-2 -		02/12/2024	CA_CASH_CLOSE		1,921,991	1,921,991	1,921,991	1,921,991	0	0	0	0	0	1,921,991	0	0	0	12,132	11/10/2033	2.C PL
..53950T-AD-7	Loan Asset Issuer LLC, Series 2021 M-2 -		02/12/2024	CA_CASH_CLOSE		1,537,593	1,537,593	1,537,593	1,537,593	0	0	0	0	0	1,537,593	0	0	0	12,302	11/10/2033	3.C PL
..53950T-AE-5	Loan Asset Issuer LLC, Series 2021 M-2 -		02/12/2024	CA_CASH_CLOSE		1,537,593	1,537,593	1,537,593	1,537,593	0	0	0	0	0	1,537,593	0	0	0	16,468	11/10/2033	4.C PL
..53950U-AA-0	Loan Asset Issuer LLC - Series 2023 NG-1		01/25/2024	CA_CASH_CLOSE		552,034	552,034	552,034	552,034	0	0	0	0	0	552,034	0	0	0	28,374	08/25/2048	1.G PL
..53950U-AB-8	Loan Asset Issuer LLC - Series 2023 NG-1		01/25/2024	CA_CASH_CLOSE		119,180	119,180	119,180	119,180	0	0	0	0	0	119,180	0	0	0	6,810	08/25/2048	2.C PL
..53950X-AA-4	Loan Asset Issuer LLC - Series 2022 NG-1		01/25/2024	CA_CASH_CLOSE		300,768	300,768	300,768	300,768	0	0	0	0	0	300,768	0	0	0	2,281	02/25/2047	1.G PL
..541056-AA-5	GoTo Group Inc-SECURED		02/05/2024	EXCHANGE OFFER		1,014,212	1,250,000	943,750	1,009,131	0	5,081	0	5,081	0	1,014,212	0	0	0	29,410	09/01/2027	5.A FE
..548661-EA-1	Lowe's Cos Inc-SENIOR UNSECURED		03/14/2024	BARCLAYS CAPITAL INC		8,516,400	10,000,000	9,944,000	9,954,620	0	1,371	0	1,371	0	9,955,991	0	(1,439,591)	(1,439,591)	121,771	04/01/2031	2.A FE
..55274Q-AK-1	MASTR Asset Securitizati-MASTR 2006-2 1A		03/01/2024	PAYDOWN		903	908	855	638	0	269	0	269	0	903	0	0	0	7	06/01/2036	3.C FM
..552758-AA-2	MFRA Trust-MFRA 2022-CHM1 A1		03/01/2024	PAYDOWN		562,570	562,570	562,569	562,570	0	0	0	0	0	562,570	0	0	0	2,544	09/01/2056	1.C FE
..55283A-AA-7	MCA Fund Holding LLC-MCA 2020-1 A		02/01/2024	PAYDOWN		1,040,645	1,040,645	1,042,833	1,041,584	0	(939)	0	(939)	0	1,040,645	0	0	0	8,455	11/01/2035	1.F FE
..55285P-AB-0	MFA 2023-NQM1 Trust-MFRA 2023-NQM1 A2		03/01/2024	PAYDOWN		43,127	43,127	42,517	42,676	0	451	0	451	0	43,127	0	0	0	397	11/01/2067	1.C FE
..55286E-AC-2	MFA 2022-NQM3 Trust-MFRA 2022-NQM3 A3		03/01/2024	PAYDOWN		175,475	175,475	170,954	172,353	0	3,123	0	3,123	0	175,475	0	0	0	1,613	09/01/2067	1.F FE
..55342U-AL-8	MPT Operating Partnershi-SENIOR UNSECURE		03/28/2024	GOLDMAN SACHS INTERN		285,077	378,840	256,847	305,089	0	3,703	0	3,703	(32,165)	276,626	28,924	(20,473)	8,451	0	06/05/2028	3.C FE
..55400U-AB-9	MVW 2022-1 LLC-MVWOT 2022-1A B		03/20/2024	PAYDOWN		703,083	703,083	703,004	703,008	0	74	0	74	0	703,083	0	0	0	5,045	11/21/2039	1.F FE
..559080-AG-1	MAGELLAN MIDSTREAM PARTN-SENIOR UNSECURE		02/27/2024	EXCHANGE OFFER		8,738,278	6,932,000	8,904,778	8,748,744	0	(10,466)	0	(10,466)	0	8,738,278	0	0	0	130,899	10/15/2043	2.B FE
..561409-AC-7	Malvern Bancorp Inc-SUBORDINATED		02/15/2024	CALL 100		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	128,052	02/15/2027	2.B FE
..57109N-AD-1	Marlette Funding Trust 2-MFT 2022-3A D		01/17/2024	BARCLAYS CAPITAL INC		5,349,688	5,300,000	5,298,544	5,299,099	0	31	0	31	0	5,299,131	0	50,557	50,557	39,043	11/15/2032	3.B FE
..571903-BD-4	Marriott International I-SENIOR UNSECURE		01/11/2024	IFN		5,029,350	5,000,000	4,999,800	5,000,000	0	0	0	0	0	5,000,000	0	29,350	29,350	59,896	05/01/2025	2.B FE
..576431-AJ-9	MASTR Adjustable Rate Mo-MARM 2007-1 2A1		03/01/2024	PAYDOWN		560	560	448	(40)	0	626	0	626	0	560	0	0	0	4	11/01/2036	1.A FM
..576433-C5-3	MASTR Adjustable Rate Mo-MARM 2005-6 5A2		03/01/2024	PAYDOWN		7,987	7,987	6,184	6,730	0	1,093	0	1,093	0	7,987	0	0	0	36	07/01/2035	1.A FM
..576433-D5-2	MASTR Adjustable Rate Mo-MARM 2005-7 3A1		01/01/2024	PAYDOWN		237	237	156	155	0	83	0	83	0	237	0	0	0	2	09/01/2035	1.A FM
..576433-GM-2	MASTR Adjustable Rate Mo-MARM 2003-6 6A1		03/01/2024	PAYDOWN		5,699	5,699	5,486	5,493	0	204	0	204	0	5,699	0	0	0	27	12/01/2033	1.A FM
..576433-HM-1	MASTR Adjustable Rate Mo-MARM 2003-7 4A1		03/01/2024	PAYDOWN		7,948	7,948	7,729	7,908	0	(19)	0	(19)	0	7,948	0	0	0	58	01/01/2034	1.A FM
..576433-QD-1	MASTR Adjustable Rate Mo-MARM 2004-7 5A1		03/01/2024	PAYDOWN		3,281	3,281	3,116	3,214	0	60	0	60	0	3,281	0	0	0	29	07/01/2034	2.B FM
..576433-XA-9	MASTR Adjustable Rate Mo-MARM 2005-1 3A1		03/01/2024	PAYDOWN		2,170	2,170	2,062	2,070	0	98	0	98	0	2,170	0	0	0	10	02/01/2035	1.A FM
..576433-XW-1	MASTR Adjustable Rate Mo-MARM 2005-2 3A1		03/01/2024	PAYDOWN		5,052	5,052	4,850	4,935	0	92	0	92	0	5,052	0	0	0	51	03/01/2035	1.A FM
..576434-J7-0	MASTR Alternative Loan T-MALT 2005-2 4A3		03/25/2024	PAYDOWN		37,578	37,578	31,237	43,252	0	(5,674)	0	(5,674)	0	37,578	0	0	0	340	03/25/2035	1.A FM
..576434-W5-9	MASTR Alternative Loan T-MALT 2005-6 3A1		03/01/2024	PAYDOWN		2,616	2,616	1,906	2,528	0	88	0	88	0	2,616	0	0	0	28	12/01/2035	4.A FM
..57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		03/01/2024	PAYDOWN		27,682	27,682	18,889	18,891	0	8,791	0	8,791	0	27,682	0	0	0	274	05/01/2036	1.A FM
..57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		03/25/2024	PAYDOWN		320,769	320,769	281,352	320,377	0	(15,387)	0	(15,387)	0	320,769	0	0	0	1,927	09/25/2037	1.A FM
..585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		03/01/2024	PAYDOWN		326,759	326,759	330,775	330,600	0	(3,799)	0	(3,799)	0	326,759	0	0	0	1,197	04/01/2051	1.A
..59023N-AW-8	Merrill Lynch Mortgage I-MLMI 2006-AF2 P		02/01/2024	PAYDOWN		717	717	430	155	0	562	0	562	0	717	0	0	0	0	10/01/2036	1.A FM
..59023P-AB-9	Merrill Lynch Mortgage I-MLCC 2006-3 2A1		03/01/2024	PAYDOWN		7,039	7,039	6,047	6,082	0	882	(8)	890	0	7,039	0	0	0	86	10/01/2036	5.A FM
..590488-AA-6	Mesa Air Group, Inc. Class A Notes		01/15/2024	SINKING PAYMENT		313,909	313,909	313,909	313,955	0	(46)	0	(46)	0	313,909	0	0	0	8,261	07/15/2029	2.B PL
..595481-AA-0	Mid-State Capital Corp 2-MDST 2005-1 A		03/01/2024	PAYDOWN		25,762	25,762	24,731	25,762	0	0	0	0	0	25,762	0	0	0	251	01/01/2040	1.E FE
..59549W-AA-1	Mid-State Trust XI-MDST 11 A1		03/15/2024	PAYDOWN		43,888	43,888	43,887	43,888	0	0	0	0	0	43,888	0	0	0	364	07/15/2038	1.F FE
..59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		03/15/2024	SINKING PAYMENT		416,500	416,500	416,500	416,500	0	0	0	0	0	416,500	0	0	0	12,495	03/15/2025	3.A FE
..61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27		02/01/2024	PAYDOWN		31,099	31,099	31,770	31,173	0	(74)	0	(74)	0	31,099	0	0	0	270	12/01/2047	1.A
..61748H-AW-1	Morgan Stanley Mortgage -MSM 2004-5AR 4A		03/01/2024	PAYDOWN		15,704	15,704	15,881	16,010	0	(347)	0	(347)	0	15,704	0	0	0	122	07/01/2034	1.A FM
..61748H-FK-2	MORGAN STANLEY MORTGAGE -SERIES 2004-10A		03/01/2024	PAYDOWN		34,512	34,512	32,716	33,957	0	140	0	140	0	34,512	0	0	0	289	11/01/2034	2.C FM
..61748H-UF-6	Morgan Stanley Mortgage -MSM 2006-1AR 1A		03/25/2024	PAYDOWN		1,353	1,353	1,042	753	0	600	0	600	0	1,353	0	0	0	5	02/25/2036	1.A FM
..61749L-AP-6	Morgan Stanley Mortgage -MSM 2006-8AR 5A		03/01/2024	PAYDOWN		11,514	11,514	8,426	9,833	0	1,681	0	1,681	0	11,514	0	0	0	194	06/01/2036	1.A FM
..61749L-BM-2	Morgan Stanley Mortgage -MSM 2006-8AR 6A		03/01/2024	PAYDOWN		540	540	419	388	0	162	0	162	0	540	0	0	0	9	06/01/2036	1.A FM
..61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		03/01/2024	PAYDOWN		16,548	16,548	5,027	5,091	0	13,333	(88)	13,421	0	16,548	0	0	0	44	10/01/2046	1.A FM
..61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		03/01/2024	PAYDOWN		29,928	29,928	27,262	28,680	0	735	0	735	0	29,928	0	0	0	207	02/01/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..617510-AB-1	Morgan Stanley Home Equi-MSHEL 2007-1 A2		03/25/2024	PAYDOWN		16,069	16,069	9,210	6,265	0	11,748	0	11,748	0	16,069	0	0	0	113	12/25/2036	1.A FM
..617526-AD-0	Morgan Stanley ABS Capit-MSAC 2007-HE1 A		03/25/2024	PAYDOWN		36,052	36,052	18,285	21,898	0	12,988	0	12,988	0	36,052	0	0	0	119	11/25/2036	1.A FM
..61759X-AC-6	Morgan Stanley Re-REMIC -MSRR 2010-R8 1C		03/01/2024	PAYDOWN		(18)	8,837	5,975	5,591	0	595	0	595	0	(18)	0	0	0	228	01/01/2037	4.C FM
..618933-AA-3	Mosaic Solar Loan Trust -MSAIC 2023-3A A		03/20/2024	PAYDOWN		331,865	331,865	326,046	325,891	0	5,974	0	5,974	0	331,865	0	0	0	3,600	11/20/2053	1.D FE
..61915R-AK-2	MortgageIT Trust 2005-3-MHL 2005-3 A1		03/25/2024	PAYDOWN		431	431	248	508	0	(155)	0	(155)	0	431	0	0	0	4	08/25/2035	1.A FM
..61915R-AU-0	MortgageIT Trust 2005-5-MHL 2005-5 A1		03/25/2024	PAYDOWN		22,647	22,647	14,607	20,423	0	(113)	0	(113)	0	22,647	0	0	0	240	12/25/2035	1.A FM
..61945C-AD-5	Mosaic Co/The-SENIOR UNSECURED		03/11/2024	BARCLAYS CAPITAL INC		22,030,635	22,132,000	26,452,048	25,814,605	0	(67,568)	0	(67,568)	0	25,747,036	0	(3,716,401)	(3,716,401)	395,364	11/15/2033	2.B FE
..61946K-AA-2	Mosaic Solar Loan Trust -MSAIC 2022-3A A		03/20/2024	PAYDOWN		167,338	167,338	167,331	167,331	0	7	0	7	0	167,338	0	0	0	1,814	06/20/2053	1.D FE
..61946Q-AB-7	Mosaic Solar Loan Trust -MSAIC 2022-1A B		03/20/2024	PAYDOWN		620,185	620,185	596,886	598,570	0	21,615	0	21,615	0	620,185	0	0	0	3,329	01/20/2053	1.G FE
..61946U-AB-8	Mosaic Solar Loan Trust -MSAIC 2022-2A B		03/20/2024	PAYDOWN		116,862	116,862	115,653	115,710	0	1,151	0	1,151	0	116,862	0	0	0	1,035	01/21/2053	1.G FE
..62878H-AA-9	NATF AMERICA LLC-AUTO LOAN		01/16/2024	PAYDOWN		669,857	669,857	669,857	669,857	0	0	0	0	0	669,857	0	0	0	0	06/15/2029	1.C FE
..62878H-AB-7	NATF AMERICA LLC Senior Notes Series 9		01/15/2024	CA_CASH_CLOSE		770,335	770,335	770,335	770,335	0	0	0	0	0	770,335	0	0	0	10,106	06/15/2029	1.C FE
..62922L-AA-6	NGL Energy Operating LLC-SECURED		02/06/2024	CALL 101.875		2,546,875	2,500,000	2,591,250	2,529,438	0	(4,376)	0	(4,376)	0	2,525,061	0	21,814	21,814	96,354	02/01/2026	4.A FE
..62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		03/01/2024	PAYDOWN		70,553	70,553	67,459	68,013	0	2,351	0	2,351	0	70,553	0	0	0	320	07/01/2043	1.A
..62946A-AA-2	NP SPE II LLC-NPRL 2016-1A A1		03/20/2024	PAYDOWN		207,438	207,438	207,438	207,442	0	(12)	0	(12)	0	207,438	0	0	0	1,082	04/20/2046	1.G FE
..62946A-AC-8	NP SPE II LLC-NPRL 2017-1A A1		03/20/2024	PAYDOWN		461,631	461,631	461,626	461,631	0	(8)	0	(8)	0	461,631	0	0	0	4,918	10/21/2047	1.G FE
..62947A-AB-9	NP SPE II LLC-NPRL 2019-2A A2		02/19/2024	PAYDOWN		30,821	30,821	30,820	30,819	0	2	0	2	0	30,821	0	0	0	120	11/19/2049	1.F FE
..62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		03/25/2024	PAYDOWN		82,239	82,239	82,237	82,237	0	2	0	2	0	82,239	0	0	0	1,064	11/25/2025	2.C FE
..638961-AA-0	Navient Private Educatio-NAVSL 2023-A A		03/15/2024	PAYDOWN		207,017	207,017	206,717	206,748	0	269	0	269	0	207,017	0	0	0	1,914	10/15/2071	1.A FE
..63939Y-AD-3	Navient Private Educatio-NAVSL 2017-A B		03/15/2024	PAYDOWN		359,246	359,246	344,427	344,482	0	14,764	0	14,764	0	359,246	0	0	0	3,028	12/16/2058	1.C FE
..63942A-AB-2	Navient Private Educatio-NAVSL 2020-1A A		03/15/2024	PAYDOWN		231,252	231,252	224,892	224,656	0	6,680	0	6,680	0	231,252	0	0	0	2,607	04/15/2069	1.A FE
..63942M-AA-8	Navient Private Educatio-NAVSL 2022-A A		03/15/2024	PAYDOWN		107,215	107,215	92,796	93,477	0	13,738	0	13,738	0	107,215	0	0	0	404	07/15/2070	1.A FE
..63942T-AA-3	Navient Student Loan Trust - NAVSL 2023-		03/15/2024	PAYDOWN		209,062	209,062	209,062	209,062	0	0	0	0	0	209,062	0	0	0	2,294	03/15/2072	1.A FE
..63946T-AA-9	NB Direct Access Insuran Senior Secured		01/24/2024	VARIOUS		1,768,555	473,687	473,687	473,687	0	0	0	0	0	473,688	1,294,867	0	1,294,867	84,112	07/29/2025	2.A PL
..64016N-AA-5	Neighborly Issuer LLC-NBLY 2021-1A A2		01/30/2024	PAYDOWN		4,000	4,000	3,503	3,721	0	279	0	279	0	4,000	0	0	0	0	04/30/2051	2.C FE
..64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		01/30/2024	PAYDOWN		10,000	10,000	8,841	9,070	0	930	0	930	0	10,000	0	0	0	92	01/30/2052	2.C FE
..64033N-AA-4	Nelnet Student Loan Trus-NSLT 2014-5A A		03/25/2024	PAYDOWN		1,110,487	1,110,487	1,070,232	1,074,971	0	34,844	0	34,844	0	1,110,487	0	0	0	13,317	07/25/2046	1.B FE
..64033Q-AB-5	Nelnet Student Loan Trus-NSLT 2015-2A A2		03/25/2024	PAYDOWN		522,005	522,005	504,388	500,763	0	21,242	0	21,242	0	522,005	0	0	0	5,262	09/25/2042	1.B FE
..643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		03/01/2024	PAYDOWN		8,392	8,392	1,559	1,582	0	7,690	(21)	7,711	0	8,392	0	0	0	24	10/01/2036	1.A FM
..643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		03/01/2024	PAYDOWN		3,829	3,829	2,546	733	0	3,551	0	3,551	0	3,829	0	0	0	16	10/01/2036	1.A FM
..64352V-MP-3	New Century Home Equity -NCHET 2005-A A5		03/01/2024	PAYDOWN		97,201	97,201	91,612	93,354	0	3,370	0	3,370	0	97,201	0	0	0	1,184	08/01/2035	1.A FM
..64830Y-AC-1	NRZ Excess Spread-Collat-NZES 2021-FNT1		03/25/2024	PAYDOWN		192,046	192,046	192,043	192,044	0	1	0	1	0	192,046	0	0	0	1,403	03/25/2026	2.C FE
..64831Q-AA-1	New Residential Mortgage-NRZT 2022-NQM3		03/01/2024	PAYDOWN		678,655	678,655	668,666	671,184	0	7,471	0	7,471	0	678,655	0	0	0	8,717	04/01/2062	1.A
..64831Q-AB-9	New Residential Mortgage-NRZT 2022-NQM3		03/01/2024	PAYDOWN		169,857	169,857	166,248	167,764	0	1,617	0	1,617	0	169,857	0	0	0	1,752	04/01/2062	1.E
..64831T-AA-5	New Residential Mortgage-NRZT 2021-NQM3		03/01/2024	PAYDOWN		436,218	436,218	405,685	410,344	0	25,874	0	25,874	0	436,218	0	0	0	(6,159)	11/01/2056	1.A
..64831V-AB-8	New Residential Mortgage-NRZT 2022-NQM5		03/01/2024	PAYDOWN		118,279	118,279	116,736	117,302	0	849	0	849	0	118,279	0	0	0	1,205	11/01/2052	1.D FE
..64831V-AC-6	New Residential Mortgage-NRZT 2022-NQM5		03/01/2024	PAYDOWN		165,590	165,590	161,921	163,000	0	2,348	0	2,348	0	165,590	0	0	0	1,687	11/01/2052	1.G FE
..649322-AC-8	New York and Presbyteria-UNSECURED		02/20/2024	BOFAMLSEC		7,606,735	8,870,000	8,632,155	8,697,773	0	1,550	0	1,550	0	8,699,323	0	(1,092,588)	(1,092,588)	176,455	08/01/2036	1.C FE
..65473P-AL-9	NiSource Inc-SENIOR UNSECURED		03/07/2024	GOLDMAN		15,942,800	20,000,000	18,241,400	18,580,791	0	35,191	0	35,191	0	18,615,982	0	(2,673,182)	(2,673,182)	194,556	02/15/2031	2.B FE
..65480W-AD-3	NISSAN AUTO RECEIVABLES OWNER TRUST		01/12/2024	CITIGROUP GLOBAL MAR		7,007,383	7,000,000	6,966,641	6,967,785	0	779	0	779	0	6,968,564	0	38,819	38,819	30,551	11/15/2027	1.A FE
..65535V-KX-5	Nomura Asset Acceptance -NAA 2005-WF1 2A		03/01/2024	PAYDOWN		455	455	462	455	0	2	0	2	0	455	0	0	0	6	03/01/2035	1.A FM
..65535V-MJ-4	Nomura Asset Acceptance -NAA 2005-AR3 1A		03/25/2024	PAYDOWN		29,546	29,546	23,217	23,569	0	5,924	0	5,924	0	29,546	0	0	0	279	07/25/2035	1.A FM
..65535V-NL-8	Nomura Asset Acceptance -NAA 2005-AR4 5A		03/25/2024	PAYDOWN		216,285	216,285	124,008	112,966	0	5,967	(24)	5,991	0	118,597	0	97,688	97,688	1,642	08/25/2035	1.A FM
..65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		02/01/2024	PAYDOWN		5,580	5,580	2,074	2,103	0	3,300	0	3,300	0	5,580	0	0	0	74	01/01/2036	1.A FM
..65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		03/01/2024	PAYDOWN		53,563	52,256	43,419	45,708	0	6,800	0	6,800	0	53,563	0	0	0	414	12/01/2036	1.A FM
..65540E-BR-9	Nomura Resecuritization -NMRR 2014-1R 3A		03/26/2024	PAYDOWN		581,333	581,333	485,413	564,709	112,543	(319,867)	0	(207,324)	0	581,333	0	0	0	148	07/26/2036	6. *

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		03/01/2024	PAYDOWN		155,990	155,990	142,731	150,774	0	(3,679)	0	(3,679)	0	155,990	0	0	0	864	11/01/2048	1.A
67113A-AP-5	OBX 2019-EXP3 Trust-OBX 2019-EXP3 1A8		03/01/2024	PAYDOWN		9,900	9,900	9,916	9,926	0	(27)	0	(27)	0	9,900	0	0	0	55	10/01/2059	1.A
67113X-AB-6	OBX 2021-J1 Trust-OBX 2021-J1 A2		03/01/2024	PAYDOWN		386,261	386,261	383,907	383,262	0	3,143	0	3,143	0	386,261	0	0	0	934	05/01/2051	1.A
67117D-AA-8	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		03/01/2024	PAYDOWN		75,962	75,962	75,962	75,962	0	0	0	0	0	75,962	0	0	0	707	08/01/2062	1.A FE
67117D-AB-6	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		03/01/2024	PAYDOWN		35,909	35,909	35,827	35,909	0	0	0	0	0	35,909	0	0	0	373	08/01/2062	1.C FE
67117D-AC-4	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		03/01/2024	PAYDOWN		43,136	43,136	42,724	36,148	0	92	0	92	0	43,136	0	0	0	376	08/01/2062	1.F FE
67118H-AC-4	OBX 2024-NQM2 Trust-OBX 2024-NQM2 A2		03/01/2024	PAYDOWN		98,058	98,058	98,057	0	0	1	0	1	0	98,058	0	0	0	605	12/01/2063	1.C FE
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		03/20/2024	PAYDOWN		8,263	8,263	8,251	8,125	0	12	0	12	0	8,263	0	0	0	25	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		03/20/2024	PAYDOWN		8,125	8,125	8,122	8,123	0	2	0	2	0	8,125	0	0	0	30	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2024	PAYDOWN		20,567	20,567	19,729	19,836	0	731	0	731	0	20,567	0	0	0	39	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2024	PAYDOWN		12,569	12,569	12,567	12,567	0	2	0	2	0	12,569	0	0	0	31	01/20/2051	1.A FE
67190A-AC-0	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2024	PAYDOWN		7,333	7,333	6,827	6,888	0	445	0	445	0	7,333	0	0	0	43	01/20/2051	2.A FE
67190A-AD-8	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2024	PAYDOWN		7,612	7,612	7,446	7,469	0	143	0	143	0	7,612	0	0	0	52	01/20/2051	2.A FE
674135-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2		03/01/2024	PAYDOWN		0	(3,283)	(2,905)	(475)	0	2,289	0	2,289	0	0	0	0	0	(39)	04/01/2029	6. FE
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		03/01/2024	PAYDOWN		23,962	23,962	23,842	23,807	0	174	0	174	0	23,962	0	0	0	109	01/01/2059	1.A
681919-BD-7	Omnicom Group Inc-SENIOR UNSECURED		03/14/2024	VARIOUS		8,372,928	9,900,000	9,882,477	9,886,519	0	286	0	286	0	9,886,806	0	(1,513,878)	(1,513,878)	158,531	08/01/2031	2.A FE
69047Q-AA-0	Ovintiv Inc-SENIOR UNSECURED		01/11/2024	JEFFERIESLLC		10,034,300	10,000,000	10,010,800	10,006,741	0	(351)	0	(351)	0	10,006,390	0	27,910	27,910	95,736	05/15/2025	2.C FE
69144A-AA-7	Oxford Finance Funding 2-OXFIN 2020-1A A		03/15/2024	PAYDOWN		79,815	79,815	79,472	79,573	0	241	0	241	0	79,815	0	0	0	461	02/15/2028	1.F FE
69145B-AA-4	OXFORD FINANCE FUNDING T-OXFIN 2022-1A A		03/15/2024	PAYDOWN		7,639	7,639	7,639	7,639	0	0	0	0	0	7,639	0	0	0	62	02/15/2030	1.F FE
69337B-AH-7	PHH Alternative Mortgage-PHHAM 2007-1 21		03/01/2024	PAYDOWN		32,930	38,819	33,836	36,126	0	2,329	0	2,329	0	32,930	0	0	0	407	02/01/2037	4.A FM
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		03/01/2024	PAYDOWN		54,546	54,546	53,148	53,290	0	1,173	0	1,173	0	54,546	0	0	0	222	09/01/2043	1.A
69354W-AC-0	PNMAC GMSR ISSUER TRUST -PNMSR 2018-GT1		03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	210,134	02/25/2025	2.B Z
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		03/01/2024	PAYDOWN		101,401	101,401	103,667	104,509	0	(3,141)	0	(3,141)	0	101,401	0	0	0	451	01/01/2050	1.A
693696-AA-4	Pvone 2023-1 LLC-PVONE 2023-1A A		03/15/2024	PAYDOWN		2,009,326	2,009,326	2,008,185	2,005,177	0	4,149	0	4,149	0	2,009,326	0	0	0	15,842	07/16/2035	1.A FE
693699-AA-8	PVONE 2023-1 LLC-PVONE 2023-2A A		03/15/2024	PAYDOWN		5,004,957	5,004,957	5,004,951	5,004,912	0	45	0	45	0	5,004,957	0	0	0	58,572	09/17/2035	1.A FE
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		03/01/2024	PAYDOWN		41,167	41,167	41,990	41,810	0	(366)	0	(366)	0	41,167	0	0	0	300	10/01/2049	1.A
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		03/01/2024	PAYDOWN		17,028	17,028	17,275	17,404	0	(394)	0	(394)	0	17,028	0	0	0	67	11/01/2049	1.A
693984-AB-2	PRKCM 2023-AFC3 Trust-PRKCM 2023-AFC3 A2		03/01/2024	PAYDOWN		720,257	720,257	720,251	720,254	0	2	0	2	0	720,257	0	0	0	10,509	09/01/2058	1.C FE
69403W-AA-5	Pacific Beacon LLC-FIRST LIEN		01/15/2024	SINKING PAYMENT		365,653	365,653	403,338	368,999	0	(3,346)	0	(3,346)	0	365,653	0	0	0	11,641	07/15/2026	2.B FE
69546V-AA-5	PAGAYA AI Debt Trust 202-PAID 2022-2 A		03/15/2024	PAYDOWN		958,636	958,636	958,636	958,636	0	0	0	0	0	958,636	0	0	0	7,932	01/15/2030	1.F FE
70215F-AA-8	Partstat (Varian 2020 I Pass-Thru Certif		03/15/2024	SINKING PAYMENT		149,152	149,152	149,152	149,152	0	0	0	0	0	149,152	0	0	0	1,212	03/15/2030	1.E
70338A-10-3	Patrons' Legacy-PATRNL 5.646 05/17/22		03/19/2024	SINKING PAYMENT		(1,136,483)	(1,136,483)	(1,136,483)	0	0	0	0	0	0	(1,136,483)	0	0	0	15,890	12/17/2053	1.F FE
714046-AH-2	PerkinElmer Inc-SENIOR UNSECURED		03/07/2024	VARIOUS		2,522,620	3,000,000	2,998,950	2,999,228	0	67	0	67	0	2,999,295	0	(476,675)	(476,675)	36,833	03/15/2031	2.B FE
72703P-AC-7	Planet Fitness Master Is-2019-1A A2 FIXE		03/05/2024	PAYDOWN		27,500	27,500	27,841	27,777	0	(277)	0	(277)	0	27,500	0	0	0	265	12/05/2049	2.B FE
74042W-AA-2	Preferred Term Securitie-SECURED		03/22/2024	PAYDOWN		1,563,738	1,563,738	1,484,741	1,563,738	0	0	0	0	0	1,563,738	0	0	0	0	09/23/2035	1.C FE
740816-AD-5	PRES & FELLOWS OF HARVAR-BOND		01/30/2024	SUNTRUST CAPITAL MAR		1,055,389	975,000	1,251,101	1,165,372	0	(794)	0	(794)	0	1,164,579	0	(109,190)	(109,190)	18,281	10/01/2038	1.A FE
740816-AG-8	PRES & FELLOWS OF HARVAR-UNSECURED		01/30/2024	WELLS FARGO		17,589,300	15,000,000	22,210,800	19,921,278	0	(20,599)	0	(20,599)	0	19,900,679	0	(2,311,379)	(2,311,379)	530,833	01/15/2039	1.A FE
741011-AA-8	Presidio Petroleum LLC Presidio Finance		03/31/2024	CALL 100		414,168	414,168	414,168	414,168	0	0	0	0	0	414,168	0	0	0	2,694	12/25/2038	1.G PL
74333W-AJ-1	Progress Residential Trust-PROG 2021-SFR		03/01/2024	PAYDOWN		74,244	74,244	74,242	74,242	0	2	0	2	0	74,244	0	0	0	503	12/01/2040	2.A FE
74338*-AA-6	Project Axis Garner NC C Trust Certifcat		03/15/2024	SINKING PAYMENT		115,908	115,908	115,908	115,910	0	(2)	0	(2)	0	115,908	0	0	0	781	11/15/2039	1.D
74351@-AA-6	Project Arrow Oak Creek Trust Certifcate		03/10/2024	SINKING PAYMENT		123,125	123,125	123,125	123,125	0	0	0	0	0	123,125	0	0	0	836	07/10/2040	1.D
743874-AC-3	Provident Funding Mortga-PFMT 2020-1 A2		03/01/2024	PAYDOWN		13,749	13,749	13,944	13,936	0	(179)	0	(179)	0	13,749	0	0	0	50	02/01/2050	1.A
74387L-AC-5	Provident Funding Mortga-PFMT 2019-1 A2		03/01/2024	PAYDOWN		20,202	20,202	20,483	20,454	0	(242)	0	(242)	0	20,202	0	0	0	37	12/01/2049	1.A
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		03/01/2024	PAYDOWN		957,337	957,337	947,892	948,788	0	8,349	0	8,349	0	957,337	0	0	0	2,737	04/01/2051	1.A
744448-CG-4	PUBLIC SERVICE COLORADO-SECURED		03/04/2024	BARCLAYS CAPITAL INC		3,229,216	4,298,000	4,764,677	4,721,197	0	(3,094)	0	(3,094)	0	4,718,103	0	(1,488,887)	(1,488,887)	73,496	09/15/2042	1.F FE
745867-AP-6	PulteGroup Inc-SENIOR UNSECURED		03/11/2024	BARCLAYS CAPITAL INC		10,648,900	10,000,000	12,655,500	12,269,883	0	(41,219)	0	(41,219)	0	12,228,664	0	(1,579,764)	(1,579,764)	208,958	05/15/2033	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74922M-AA-9	RALI Series 2006-QA6 Tru-RALI 2006-QA6 A		03/25/2024	PAYDOWN		41,867	37,628	32,899	40,012	0	(4,666)	0	(4,666)	0	41,867	0	0	0	448	07/25/2036	3.B FM
..74922Q-AA-0	RALI Series 2006-QA8 Tru-RALI 2006-QA8 A		03/25/2024	PAYDOWN		3,923	3,923	3,003	4,356	0	(992)	0	(992)	0	3,923	0	0	0	63	09/25/2036	1.A FM
..74923G-AC-7	RALI Series 2007-QA1 Tru-RALI 2007-QA1 A		03/25/2024	PAYDOWN		74,665	74,835	56,381	59,586	0	13,524	0	13,524	0	74,665	0	0	0	610	01/25/2037	1.A FM
..74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		03/01/2024	PAYDOWN		17,992	20,389	18,573	18,725	0	1,477	0	1,477	0	17,992	0	0	0	224	03/01/2037	4.A FM
..74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		03/26/2024	PAYDOWN		102,508	102,508	96,230	89,991	0	15,990	0	15,990	0	102,508	0	0	0	662	10/26/2034	1.A FM
..74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		03/01/2024	PAYDOWN		74,999	73,566	33,981	54,642	0	18,510	0	18,510	0	74,999	0	0	0	441	06/01/2037	1.A FM
..74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		03/01/2024	PAYDOWN		0	6,303	3,853	1,445	0	3,323	0	3,323	0	0	0	0	0	20	03/01/2036	1.A FM
..74928R-AB-0	RBSSP Resecuritization T-RBSSP 2009-10 1		03/01/2024	PAYDOWN		2,568	2,346	1,575	1,595	0	748	(44)	792	0	2,568	0	0	0	18	08/01/2035	1.A FM
..74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		03/01/2024	PAYDOWN		40,364	43,310	30,672	38,652	0	2,917	0	2,917	0	40,364	0	0	0	315	08/01/2036	1.A FM
..74928U-AX-5	RBSSP Resecuritization T-RBSSP 2009-12 8		03/01/2024	PAYDOWN		27,591	28,451	12,102	16,903	0	6,885	0	6,885	0	27,591	0	0	0	421	06/01/2036	1.A FM
..74928U-BV-8	RBSSP Resecuritization T-RBSSP 2009-12 1		03/26/2024	PAYDOWN		206,998	206,998	168,704	191,618	0	(21,445)	0	(21,445)	0	206,998	0	0	0	2,982	10/25/2035	1.A FM
..74928X-BB-6	RBSSP Resecuritization T-RBSSP 2009-6 3A		03/26/2024	PAYDOWN		137,261	137,263	91,971	109,181	0	19,958	(1,484)	21,442	0	137,261	0	0	0	1,173	01/26/2036	1.A FM
..74929F-AK-5	RBSSP Resecuritization T-RBSSP 2010-3 4A		03/01/2024	PAYDOWN		74,658	74,658	73,422	74,658	0	(37)	0	(37)	0	74,658	0	0	0	722	12/01/2035	1.A FM
..74930X-BB-2	RBSSP Resecuritization T-RBSSP 2012-1 4B		03/01/2024	PAYDOWN		110,567	110,567	105,592	110,567	0	(2,054)	0	(2,054)	0	110,567	0	0	0	23,922	01/01/2029	1.A FM
..74935T-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		03/01/2024	PAYDOWN		77,935	77,935	79,140	79,762	0	(1,893)	0	(1,893)	0	77,935	0	0	0	431	09/01/2049	1.A
..74938J-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		03/01/2024	PAYDOWN		99,608	99,608	95,125	91,454	0	11,355	0	11,355	0	99,608	0	0	0	458	02/01/2050	1.A
..74957A-AC-3	RFMSI Series 2006-SA2 Tr-RFMSI 2006-SA2		03/01/2024	PAYDOWN		2,737	4,079	2,957	2,259	0	1,603	0	1,603	0	2,737	0	0	0	53	08/01/2036	1.A FM
..74958T-AB-9	RFMSI Series 2007-SA3 Tr-RFMSI 2007-SA3		03/01/2024	PAYDOWN		17,338	17,950	13,935	13,522	0	4,451	0	4,451	0	17,338	0	0	0	175	07/01/2037	1.A FM
..74958W-AC-0	RFMSI Series 2007-SA1 Tr-RFMSI 2007-SA1		03/01/2024	PAYDOWN		18,102	13,084	7,421	6,775	0	8,444	0	8,444	0	18,102	0	0	0	163	02/01/2037	1.A FM
..74958X-AF-1	RFMSI Series 2007-SA2 Tr-RFMSI 2007-SA2		03/01/2024	PAYDOWN		15,097	15,097	13,762	14,553	0	272	0	272	0	15,097	0	0	0	118	04/01/2037	3.A FM
..74958Y-AE-2	RFMSI Series 2007-S4 Tru-RFMSI 2007-S4 A		03/25/2024	PAYDOWN		1,570	3,278	2,618	2,876	0	73	0	73	0	1,570	0	0	0	34	04/25/2037	3.C FM
..74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		03/25/2024	PAYDOWN		509,854	509,854	505,907	507,170	0	(1,204)	0	(1,204)	0	509,854	0	0	0	12,406	10/25/2063	1.A FE
..74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		03/25/2024	PAYDOWN		183,557	183,557	183,557	183,557	0	0	0	0	0	183,557	0	0	0	5,015	04/26/2060	1.A FE
..75003@-AA-5	Renewable Energy Alterna Senior Secured		03/31/2024	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	(46)	09/30/2046	2.C PL
..75086#-AA-3	Rainier Gsa Portfolio I US Govt Lease Ba		03/15/2024	SINKING PAYMENT		66,120	66,120	66,120	66,120	0	0	0	0	0	66,120	0	0	0	1,405	07/15/2036	1.F
..75115B-AC-3	RALI Series 2006-QA5 Tru-RALI 2006-QA5 2		03/01/2024	PAYDOWN		(1,992)	11,441	7,493	8,566	0	(1,783)	(1,183)	(600)	0	(1,992)	0	0	0	190	07/01/2036	6. FM
..75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		03/25/2024	PAYDOWN		2,741	5,718	4,110	4,530	0	313	0	313	0	2,741	0	0	0	19	09/25/2036	1.E FM
..75115L-AA-5	RALI Series 2007-QH7 Tru-RALI 2007-QH7 1		03/25/2024	PAYDOWN		83,759	83,759	77,058	81,499	0	2,143	0	2,143	0	83,759	0	0	0	391	08/25/2037	1.A FM
..75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		03/01/2024	PAYDOWN		2,072	3,682	2,206	2,490	0	608	0	608	0	2,072	0	0	0	27	04/01/2037	1.A FM
..75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		03/01/2024	PAYDOWN		13,628	17,207	15,614	16,266	0	851	0	851	0	13,628	0	0	0	440	07/01/2037	5.A FM
..75156V-AD-7	RAMP Series 2006-RS3 Tru-RAMP 2006-RS3 A		03/31/2024	PAYDOWN		0	0	0	0	0	(1,991)	(2,930)	939	0	0	0	0	0	0	05/25/2036	1.A FM
..75575R-AA-5	Ready Capital Mortgage F-RCMT 2023-FL11		02/26/2024	PAYDOWN		130,281	130,281	129,955	129,273	0	1,061	0	1,061	0	130,281	0	0	0	1,732	10/25/2039	1.A FE
..75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		03/01/2024	PAYDOWN		36,181	36,181	26,050	28,334	0	7,846	0	7,846	0	36,181	0	0	0	462	09/01/2037	1.A FM
..75973V-AA-4	Renew 2024-1-RENEW 2024-1A A		03/20/2024	PAYDOWN		74,460	74,460	74,567	0	0	(108)	0	(108)	0	74,460	0	0	0	0	11/20/2059	1.A FE
..759950-DM-7	Renaissance Home Equity -RAMC 2004-3 AF5		03/01/2024	PAYDOWN		130,067	130,067	114,784	116,151	0	13,663	0	13,663	0	130,067	0	0	0	1,286	11/01/2034	1.A FM
..759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		03/01/2024	PAYDOWN		202,203	202,203	182,551	184,637	0	16,549	0	16,549	0	202,203	0	0	0	1,580	02/01/2035	1.A FM
..76029#-AA-1	Republic Airways Holding Senoir Secured		03/15/2024	SINKING PAYMENT		281,250	281,250	281,250	281,250	0	0	0	0	0	281,250	0	0	0	17,019	12/15/2028	2.B PL
..76042E-AA-7	Republic Finance Issuanc-REPS 2020-A A		03/20/2024	PAYDOWN		1,753,050	1,753,050	1,752,746	1,753,001	0	49	0	49	0	1,753,050	0	0	0	7,574	11/20/2030	1.C FE
..760985-S6-9	RFSC Series 2004-RP1 Tru-RFSC 2004-RP1A		02/26/2024	PAYDOWN		9,650	9,650	9,602	8,754	0	1,259	0	1,259	0	9,650	0	0	0	222	11/25/2042	1.A FM
..76110H-H8-5	RALI Series 2004-QA6 Tru-RALI 2004-QA6 N		03/01/2024	PAYDOWN		10,361	10,361	8,456	8,990	0	1,235	0	1,235	0	10,361	0	0	0	78	12/01/2034	1.A FM
..76110H-T9-0	RALI Series 2005-QA2 Tru-RALI 2005-QA2 N		03/01/2024	PAYDOWN		7,563	7,563	4,154	4,156	0	2,987	(666)	3,653	0	7,563	0	0	0	48	02/01/2035	1.A FM
..761118-BU-1	RALI Series 2005-QA8 Tru-RALI 2005-QA8 N		03/01/2024	PAYDOWN		267,130	272,308	219,182	230,169	0	39,027	0	39,027	0	267,130	0	0	0	2,020	07/01/2035	1.A FM
. 761118-FL-7	RALI Series 2005-QA9 Tru-RALI 2005-QA9 C		03/01/2024	PAYDOWN		31,984	33,529	32,507	31,997	0	1,644	0	1,644	0	31,984	0	0	0	355	08/01/2035	1.F FM
..761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9		03/01/2024	PAYDOWN		200,289	196,543	157,345	167,669	0	27,564	0	27,564	0	200,289	0	0	0	3,554	08/01/2035	2.C FM
..761118-GS-1	RALI Series 2005-QS13 Tr-RALI 2005-QS13		03/25/2024	PAYDOWN		11,651	17,183	13,871	14,305	0	1,822	0	1,822	0	11,651	0	0	0	127	09/25/2035	1.A FM
..761118-GT-9	RALI Series 2005-QS13 Tr-RALI 2005-QS13		03/25/2024	PAYDOWN		0	0	808	0	0	261	0	261	0	0	0	0	0	0	09/25/2035	5.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		03/01/2024	PAYDOWN		7,778	7,180	6,632	5,110	0	2,627	0	2,627	0	7,778	0	0	0	72	10/01/2035	1.A FM
..761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		03/01/2024	PAYDOWN		17,571	36,289	32,705	33,651	0	1,462	0	1,462	0	17,571	0	0	0	154	01/01/2036	5.A FM
..761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		03/01/2024	PAYDOWN		13,138	15,464	14,681	15,038	0	390	0	390	0	13,138	0	0	0	223	02/01/2036	4.C FM
..761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		03/01/2024	PAYDOWN		2,674	3,147	2,915	2,756	0	374	0	374	0	2,674	0	0	0	29	02/01/2036	3.C FM
..76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		03/01/2024	PAYDOWN		107,663	134,147	118,380	123,905	0	4,142	0	4,142	0	107,663	0	0	0	663	05/01/2035	1.A FM
..76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		03/25/2024	PAYDOWN		767,255	767,255	767,254	769,593	0	(2,337)	0	(2,337)	0	767,255	0	0	0	1,959	10/25/2050	1.A FE
..77775*-BU-4	Rosenthal & Rosenthal, I Senior Note		01/15/2024	SINKING PAYMENT		2,000,000	2,000,000	2,000,000	2,000,135	0	(135)	0	(135)	0	2,000,000	0	0	0	0	01/15/2025	2.B PL
..77775*-BV-2	Rosenthal & Rosenthal, I Senior Note		01/31/2024	SINKING PAYMENT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	159,600	01/31/2026	2.B PL
..78386N-BC-2	SACO I Inc-SACO 1999-3 1B1		03/01/2024	PAYDOWN		6,861	6,861	6,680	6,810	0	(4)	0	(4)	0	6,861	0	0	0	86	04/01/2039	1.A FM
..78433X-AA-8	Stonepeak 2021-1 ABS-SALTT 2021-1A AA		03/15/2024	PAYDOWN		131,075	131,075	122,207	123,755	0	7,320	0	7,320	0	131,075	0	0	0	515	02/28/2033	1.C FE
..78433X-AC-4	Stonepeak 2021-1 ABS-SALTT 2021-1A B		03/15/2024	PAYDOWN		160,745	160,745	147,967	152,850	0	7,895	0	7,895	0	160,745	0	0	0	1,055	02/28/2033	2.B FE
..78444@-AA-6	SIP HoldCo LLC Senior Secured Notes		03/31/2024	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,866	12/15/2046	2.B PL
..78448R-AE-6	SMB Private Education Lo-SMB 2015-C B		03/15/2024	PAYDOWN		546,949	546,949	523,874	529,737	0	17,212	0	17,212	0	546,949	0	0	0	3,154	09/15/2043	1.A FE
..78449L-AC-2	SMB 2018-B A2B		03/15/2024	PAYDOWN		71,807	71,807	70,517	70,810	0	883	0	883	0	71,807	0	0	0	768	01/15/2037	1.A FE
..78449X-AA-0	SMB Private Education Lo-SMB 2020-B A1A		03/15/2024	PAYDOWN		246,895	246,895	242,189	243,568	0	3,327	0	3,327	0	246,895	0	0	0	526	07/15/2053	1.A FE
..78449Y-AA-8	SMB Private Education Lo-SMB 2021-B A		03/15/2024	PAYDOWN		487,696	487,696	444,718	455,215	0	32,481	0	32,481	0	487,696	0	0	0	1,052	07/17/2051	1.A FE
..78450F-AD-9	SMB Private Education Lo-SMB 2022-A B		03/15/2024	PAYDOWN		925,479	925,479	914,219	917,533	0	7,945	0	7,945	0	925,479	0	0	0	5,131	11/16/2054	1.D FE
..78450P-AB-1	SMB Private Education Lo-SMB 2023-D A1B		03/15/2024	PAYDOWN		340,519	340,519	340,519	340,519	0	0	0	0	0	340,519	0	0	0	4,077	09/15/2053	1.A FE
..78473T-AJ-9	STARM Mortgage Loan Trus-STARM 2007-2 4A		03/01/2024	PAYDOWN		483	483	274	261	0	292	0	292	0	483	0	0	0	2	04/01/2037	1.A FM
..78488L-AA-8	SWC Funding LLC 2018-1-SWC 2018-1A A		02/15/2024	PAYDOWN		2,269,332	2,269,332	2,253,358	2,267,905	0	1,426	0	1,426	0	2,269,332	0	0	0	26,948	08/15/2033	1.F FE
..78518#-AA-5	Saber Midstream LLC Senior Secured Notes		03/31/2024	SINKING PAYMENT		581,711	581,711	580,257	580,578	0	624	0	624	0	581,711	0	0	0	31,092	03/31/2029	2.C PL
..78518#-AB-3	Saber Midstream LLC Senior Secured Notes		03/31/2024	SINKING PAYMENT		211,768	211,768	211,768	211,768	0	0	0	0	0	211,768	0	0	0	4,779	03/31/2030	2.C PL
..805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1		02/01/2024	PAYDOWN		(867)	(7,784)	(7,784)	(6,865)	0	2,466	0	2,466	0	(867)	0	0	0	31	12/01/2032	1.A FM
..81378E-AA-1	SECURITIZED ASSET BACKED-SERIES 2007-BR4		03/25/2024	PAYDOWN		75,785	75,785	33,179	30,134	0	46,343	0	46,343	0	75,785	0	0	0	447	05/25/2037	1.A FM
..81618T-AC-4	Office Properties Income-SENIOR UNSECURE		01/11/2024	MIZUHO SECURITIES		8,150,000	10,000,000	9,799,000	9,973,208	0	1,157	0	1,157	0	9,974,365	0	(1,824,365)	(1,824,365)	206,250	02/01/2025	5.A FE
..81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		03/01/2024	PAYDOWN		40,100	40,100	40,802	40,879	0	(798)	0	(798)	0	40,100	0	0	0	194	12/01/2049	1.A
..81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		03/01/2024	PAYDOWN		62,300	62,300	58,980	59,475	0	2,760	0	2,760	0	62,300	0	0	0	250	05/01/2043	1.A
..81745C-AA-1	Sequoia Mortgage Trust 2-SEMT 2013-7 A1		03/01/2024	PAYDOWN		29,098	29,098	26,221	26,674	0	2,424	0	2,424	0	29,098	0	0	0	97	06/01/2043	1.A
..81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		03/01/2024	PAYDOWN		25,424	25,424	25,082	25,124	0	295	0	295	0	25,424	0	0	0	137	09/01/2043	1.A
..81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		03/01/2024	PAYDOWN		64,374	64,374	57,667	58,400	0	5,877	0	5,877	0	64,374	0	0	0	188	02/01/2043	1.A
..81745R-AB-6	Sequoia Mortgage Trust 2-SEMT 2013-3 A2		03/01/2024	PAYDOWN		36,387	36,387	33,642	33,945	0	2,356	0	2,356	0	36,387	0	0	0	131	03/01/2043	1.A
..81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		03/01/2024	PAYDOWN		20,127	20,127	20,549	20,797	0	(1,800)	0	(1,800)	0	20,127	0	0	0	98	11/01/2049	1.A
..81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		03/01/2024	PAYDOWN		89,760	89,760	91,975	93,326	0	(3,732)	0	(3,732)	0	89,760	0	0	0	415	03/01/2050	1.A
..81748M-AA-6	Sequoia Mortgage Trust 2-SEMT 2020-1 A1		03/01/2024	PAYDOWN		69,409	69,409	71,003	71,109	0	(1,715)	0	(1,715)	0	69,409	0	0	0	374	02/01/2050	1.A
..81761T-AA-3	ServiceMaster Funding LL-SERV 2020-1 A2I		01/30/2024	PAYDOWN		7,500	7,500	7,091	7,320	0	180	0	180	0	7,500	0	0	0	0	01/30/2051	2.C FE
..81761T-AC-9	ServiceMaster Funding LL-SERIES 20-1 CLA		01/30/2024	PAYDOWN		12,500	12,500	10,969	11,486	0	1,014	0	1,014	0	12,500	0	0	0	23	01/30/2051	2.C FE
..81761T-AE-5	ServiceMaster Funding LL-SERV 2021-1 A2I		01/30/2024	PAYDOWN		37,500	37,500	31,748	33,176	0	4,324	0	4,324	0	37,500	0	0	0	269	07/30/2051	2.C FE
..81761T-AG-0	ServiceMaster Funding LL-SERV 2021-1 A2I		01/30/2024	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	156	07/30/2051	2.C FE
..817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		01/25/2024	PAYDOWN		45,625	45,625	45,908	45,744	0	(119)	0	(119)	0	45,625	0	0	0	443	10/25/2049	2.C FE
..826525-AB-3	Sierra Timeshare 2020-2 -SRFC 2020-2A B		03/20/2024	PAYDOWN		573,202	573,202	541,855	548,856	0	24,346	0	24,346	0	573,202	0	0	0	2,184	07/20/2037	1.F FE
..82652R-AB-5	Sierra Timeshare 2021-2 -SRFC 2021-2A B		03/20/2024	PAYDOWN		50,407	50,407	46,437	47,004	0	3,403	0	3,403	0	50,407	0	0	0	151	09/20/2038	1.F FE
..826934-AC-5	Sierra Timeshare 2022-3 -SRFC 2022-3A C		03/20/2024	PAYDOWN		204,665	204,665	204,617	204,611	0	53	0	53	0	204,665	0	0	0	2,637	07/20/2039	2.B FE
..82817*-AA-9	Silver Spring Metro Cent Senior Note Tra		03/05/2024	SINKING PAYMENT		125,170	125,170	125,170	125,170	0	0	0	0	0	125,170	0	0	0	398	01/05/2029	1.B
..82817@-AA-7	Silver Spring Metro Cent Senior Note Tra		03/05/2024	SINKING PAYMENT		63,363	63,363	63,362	63,362	0	0	0	0	0	63,363	0	0	0	208	01/07/2029	1.B
..83207D-AA-6	SMB Private Education Lo-SMB 2023-C A1A		03/15/2024	PAYDOWN		405,144	405,144	401,519	401,686	0	3,457	0	3,457	0	405,144	0	0	0	3,784	11/15/2052	1.A FE
..83404K-AD-5	SoFi Professional Loan P-SOFI 2017-E B		03/25/2024	PAYDOWN		455,816	455,816	437,299	437,415	0	18,353	0	18,353	0	455,816	0	0	0	2,637	11/26/2040	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW		02/20/2024	PAYDOWN		17,500	17,500	17,806	17,775	0	(275)	0	(275)	0	17,500	0	0	0	50	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A2IW		02/20/2024	PAYDOWN		43,750	43,750	46,495	45,388	0	(1,638)	0	(1,638)	0	43,750	0	0	0	100	01/20/2050	1.C FE
83611M-HM-3	Soundview Home Loan Trus-SVHE 2005-B M2		03/01/2024	PAYDOWN		9,298	10,656	5,821	9,339	0	(1,185)	0	(1,185)	0	9,298	0	0	0	43	05/01/2035	1.E FM
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		03/25/2024	PAYDOWN		185,351	185,351	141,793	185,351	0	(30,493)	0	(30,493)	0	185,351	0	0	0	954	12/25/2035	1.A FM
83612T-AR-3	Soundview Home Loan Trus-SVHE 2007-OPT1		03/25/2024	PAYDOWN		0	0	15,135	1,695	0	5,287	0	5,287	0	0	0	0	0	82	06/25/2037	6. FE
841215-AA-4	Southaven Combined Cycle-SECURED		02/15/2024	SINKING PAYMENT		130,157	130,157	130,157	130,159	0	(3)	0	(3)	0	130,157	0	0	0	2,503	08/15/2033	1.D FE
84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		02/15/2024	SINKING PAYMENT		144,995	144,995	144,995	145,030	0	(35)	0	(35)	0	144,995	0	0	0	2,447	02/15/2030	2.B FE
84861T-AC-2	Spirit Realty LP-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		1,226,650	1,265,000	1,211,275	1,225,817	0	833	0	833	0	1,226,650	0	0	0	20,015	09/15/2026	2.B FE
84861T-AD-0	Spirit Realty LP-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		12,053,204	11,921,000	12,131,408	12,054,939	0	(1,735)	0	(1,735)	0	12,053,204	0	0	0	249,016	07/15/2029	2.B FE
84861T-AH-1	Spirit Realty LP-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		4,426,530	5,000,000	4,248,650	4,418,933	0	7,597	0	7,597	0	4,426,530	0	0	0	37,333	03/15/2028	2.B FE
84861T-AJ-7	Spirit Realty LP-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		28,583,951	31,595,000	28,067,040	28,564,502	0	19,448	0	19,448	0	28,583,951	0	0	0	374,401	02/15/2032	2.B FE
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN		03/20/2024	SINKING PAYMENT		1,437,500	1,437,500	1,437,500	1,437,500	0	0	0	0	0	1,437,500	0	0	0	17,027	03/20/2025	1.F FE
85235*-AA-6	St Louis County Control Trust Certificat		03/15/2024	SINKING PAYMENT		306,057	306,057	306,057	306,057	0	0	0	0	0	306,057	0	0	0	7,943	12/15/2036	1.F
85236K-AD-4	Stack Infrastructure Iss-SIDC 2020-1A A2		01/24/2024	DEUTSCHE BANK SECURI		4,157,100	4,470,000	4,090,700	4,262,953	0	8,388	0	8,388	0	4,271,341	0	(114,241)	(114,241)	7,286	08/25/2045	1.G FE
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		03/01/2024	PAYDOWN		17,186	17,186	14,770	14,765	0	2,603	(17)	2,620	0	17,186	0	0	0	169	01/01/2037	1.G FM
85571R-AA-8	Starwood Mortgage Reside-STAR 2022-3 A1		03/01/2024	PAYDOWN		84,688	84,688	84,121	84,679	0	9	0	9	0	84,688	0	0	0	650	03/01/2067	1.A FE
85571R-AB-6	Starwood Mortgage Reside-STAR 2022-3 A2		03/01/2024	PAYDOWN		221,120	221,120	216,068	217,060	0	4,060	0	4,060	0	221,120	0	0	0	1,689	03/01/2067	1.C FE
85571R-AC-4	Starwood Mortgage Reside-STAR 2022-3 A3		03/01/2024	PAYDOWN		206,503	206,503	201,206	202,244	0	4,258	0	4,258	0	206,503	0	0	0	1,577	03/01/2067	1.F FE
85573J-AA-4	Starwood Mortgage Reside-STAR 2021-3 A1		03/01/2024	PAYDOWN		136,186	136,186	126,142	127,465	0	8,720	0	8,720	0	136,186	0	0	0	361	06/01/2056	1.A
85573T-AA-2	Starwood Mortgage Reside-STARWOOD MORTGA		03/01/2024	PAYDOWN		961,236	961,236	961,220	961,229	0	7	0	7	0	961,236	0	0	0	3,983	12/01/2066	1.A FE
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		03/20/2024	PAYDOWN		60,626	60,626	60,594	60,614	0	12	0	12	0	60,626	0	0	0	401	10/20/2046	1.C FE
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		03/20/2024	PAYDOWN		28,575	28,575	28,422	28,457	0	118	0	118	0	28,575	0	0	0	189	10/20/2048	1.A FE
86212V-AE-4	Store Master Funding I-V-SERIES 18-1A CL		03/20/2024	PAYDOWN		33,125	33,125	33,113	33,119	0	6	0	6	0	33,125	0	0	0	237	10/20/2048	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		03/20/2024	PAYDOWN		26,875	26,875	26,739	26,835	0	40	0	40	0	26,875	0	0	0	187	04/20/2045	1.C FE
863572-LV-3	Structured Asset Securit-SASC 1996-4 A		03/01/2024	PAYDOWN		1,165	1,165	1,092	1,136	0	14	0	14	0	1,165	0	0	0	14	09/01/2031	1.A FM
863579-C3-0	Structured Adjustable Ra-SARM 2005-21 6A		03/01/2024	PAYDOWN		22,478	22,359	19,630	20,317	0	1,911	0	1,911	0	22,478	0	0	0	152	11/01/2035	1.A FM
863579-J9-0	Structured Adjustable Ra-SARM 2005-22 1A		03/01/2024	PAYDOWN		17,139	19,485	15,105	15,151	0	4,351	240	4,111	0	17,139	0	0	0	378	12/01/2035	1.A FM
863579-RP-5	Structured Adjustable Ra-SARM 2005-11 1A		03/01/2024	PAYDOWN		(8,194)	8,516	5,697	7,445	0	(9,590)	(1,708)	(7,882)	0	(8,194)	0	0	0	193	05/01/2035	3.A FM
863579-SU-3	Structured Adjustable Ra-SARM 2005-12 3A		03/01/2024	PAYDOWN		47,217	47,217	36,266	40,424	0	6,691	0	6,691	0	47,217	0	0	0	448	06/01/2035	4.B FM
863579-UL-0	Structured Adjustable Ra-SARM 2005-15 1A		03/01/2024	PAYDOWN		2,658	2,659	1,652	1,613	0	1,082	0	1,082	0	2,658	0	0	0	11	07/01/2035	1.A FM
863579-UU-0	Structured Adjustable Ra-SARM 2005-15 4A		03/01/2024	PAYDOWN		18,143	18,153	15,232	15,221	0	2,868	(47)	2,915	0	18,143	0	0	0	191	07/01/2035	1.A FM
863579-VH-8	Structured Adjustable Ra-SARM 2005-17 1A		03/01/2024	PAYDOWN		10,154	10,154	9,719	10,142	0	(118)	0	(118)	0	10,154	0	0	0	78	08/01/2035	1.A FM
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		03/25/2024	PAYDOWN		9,973	10,026	7,006	5,350	0	16,687	0	16,687	0	9,973	0	0	0	421	08/25/2035	1.A FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		03/01/2024	PAYDOWN		145,178	122,959	82,345	81,641	0	49,755	0	49,755	0	145,178	0	0	0	1,413	09/01/2035	1.A FM
863579-XR-4	Structured Adjustable Ra-SARM 2005-18 8A		03/01/2024	PAYDOWN		21,288	21,644	18,929	19,289	0	2,207	0	2,207	0	21,288	0	0	0	254	09/01/2035	1.A FM
863579-ZL-5	Structured Adjustable Ra-SARM 2005-20 3A		03/01/2024	PAYDOWN		85,545	85,656	72,764	72,753	0	12,884	0	12,884	0	85,545	0	0	0	520	10/01/2035	1.A FM
86358R-DX-2	Structured Asset Securit-SASC 2001-SB1 A		03/01/2024	PAYDOWN		89,493	89,493	77,649	78,895	0	10,598	0	10,598	0	89,493	0	0	0	536	08/01/2031	1.A FM
86358R-XY-8	Structured Asset Securit-SASC 2002-AL1 A		03/01/2024	PAYDOWN		26,549	27,285	17,786	24,488	0	1,730	(906)	2,636	0	26,549	0	0	0	114	02/01/2032	6. *
86358R-XZ-5	Structured Asset Securit-SASC 2002-AL1 A		03/01/2024	PAYDOWN		55,088	54,945	21,151	24,166	341	30,188	(393)	30,922	0	55,088	0	0	0	254	02/01/2032	6. *
86358R-YB-7	Structured Asset Securit-SASC 2002-AL1 A		03/01/2024	PAYDOWN		9,056	10,314	7,279	7,029	2,012	(1,362)	0	650	0	9,056	0	0	0	0	02/01/2032	6. *
86359A-ME-0	Structured Asset Securit-SASC 2003-AL1 A		03/01/2024	PAYDOWN		12,921	12,921	11,267	12,350	0	571	0	571	0	12,921	0	0	0	66	04/01/2031	6. *
86359A-MG-5	Structured Asset Securit-SASC 2003-AL1 A		03/01/2024	PAYDOWN		5,898	5,898	4,154	5,566	32	301	0	333	0	5,898	0	0	0	0	04/01/2031	6. *
86359A-WR-0	Structured Asset Securit-SASC 2003-AL2 A		03/01/2024	PAYDOWN		129,286	129,286	112,200	115,173	0	14,113	0	14,113	0	129,286	0	0	0	772	01/01/2031	6. *
86359A-WT-6	Structured Asset Securit-SASC 2003-AL2 A		03/25/2024	PAYDOWN		24,319	24,319	18,907	20,607	0	3,712	0	3,712	0	24,319	0	0	0	0	01/25/2031	6. *
86359B-4U-2	Structured Asset Securit-SASC 2005-4XS 1		03/01/2024	PAYDOWN		194,617	194,617	181,967	194,617	0	(910)	0	(910)	0	194,617	0	0	0	2,919	03/01/2035	1.A FM
86359B-LE-9	Structured Asset Adjustable Ra-SARM 2004-2 4A1		03/01/2024	PAYDOWN		8,934	8,934	8,610	8,769	0	141	0	141	0	8,934	0	0	0	110	03/01/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86359D-EY-9	STRUCTURED ASSET SECURIT-SASC 2005-RF2 A		03/25/2024	PAYDOWN		0	0	29,422	5,915	0	(104)	0	(104)	0	0	0	0	0	1	04/25/2035	5.A FE
86359F-AB-8	Structured Asset Securit-SASC 2006-S2 A2		03/25/2024	PAYDOWN		2,172	2,172	1,689	892	0	1,280	0	1,280	0	2,172	0	0	0	12	06/25/2036	1.A FM
86359L-NA-3	Structured Asset Mortgag-SAMI 2005-AR6 2		03/25/2024	PAYDOWN		56,707	56,707	39,911	59,483	0	(3,618)	0	(3,618)	0	56,707	0	0	0	620	09/25/2045	1.A FM
86360B-AG-3	Structured Adjustable Ra-SARM 2006-4 4A1		02/01/2024	PAYDOWN		87	167	126	126	0	(255)	(141)	(114)	0	87	0	0	0	675	05/01/2036	1.A FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		02/01/2024	PAYDOWN		5,316	3,890	2,816	2,873	0	2,016	(4,018)	6,034	0	5,316	0	0	0	146	05/01/2036	1.A FM
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		03/31/2024	PAYDOWN		0	149	68	67	0	2	0	2	0	0	0	0	0	1	04/01/2047	1.A FM
863931-AA-9	Structured Carbon Level -SCLM3 2023-1 A		03/20/2024	PAYDOWN		1,221,094	1,221,094	1,196,476	1,197,036	0	23,339	0	23,339	0	1,221,094	0	0	0	14,481	09/20/2050	1.C PL
86669P-AA-3	Sun Country Pass Through Series 2022-1A		03/15/2024	SINKING PAYMENT		1,286,188	1,286,188	1,286,188	1,286,188	0	0	0	0	0	1,286,188	0	0	0	31,126	03/15/2031	1.G PL
86669Q-AA-1	Sun Country Pass Through Series 2022-1B		03/15/2024	SINKING PAYMENT		427,198	427,198	427,198	427,198	0	0	0	0	0	427,198	0	0	0	12,282	03/15/2029	2.B PL
86744V-AA-9	Helios Issuer LLC-SNVA 2022-B A		03/20/2024	PAYDOWN		93,357	93,357	92,711	92,834	0	524	0	524	0	93,357	0	0	0	693	08/20/2049	1.G FE
86744V-AB-7	Helios Issuer LLC-SNVA 2022-B B		03/20/2024	PAYDOWN		113,851	113,851	108,039	109,102	0	4,749	0	4,749	0	113,851	0	0	0	1,014	08/20/2049	2.C FE
86744W-AA-7	Sunnova Helios X Issuer -SNVA 2022-C A		03/20/2024	PAYDOWN		227,280	227,280	215,045	217,629	0	9,651	0	9,651	0	227,280	0	0	0	1,822	11/22/2049	1.D FE
86745Q-AA-9	Sunnova Sol III Issuer L-SNVA 2021-1 A		01/30/2024	PAYDOWN		250,887	250,887	211,117	0	0	39,770	0	39,770	0	250,887	0	0	0	1,650	04/28/2056	1.G FE
86745X-AA-4	Sunnova Sol V Issuer LLC-SNVA 2023-1A A		01/30/2024	PAYDOWN		97,309	97,309	92,205	92,688	0	4,621	0	4,621	0	97,309	0	0	0	1,314	04/30/2058	1.G FE
86745Y-AA-2	Sunnova Helios XII Issue-SNVA 2023-B A		03/20/2024	PAYDOWN		74,607	74,607	71,450	71,661	0	2,946	0	2,946	0	74,607	0	0	0	667	08/22/2050	1.D FE
86746B-AA-1	Helios Issuer LLC-SNVA 2023-GRID1 1A		03/20/2024	PAYDOWN		123,253	123,253	121,187	100,088	0	2,032	0	2,032	0	123,253	0	0	0	1,122	12/20/2050	1.B FE
86772R-AA-3	Sunrun Jupiter Issuer 20-SUNRN 2022-1A A		01/30/2024	PAYDOWN		80,847	80,847	80,189	80,288	0	559	0	559	0	80,847	0	0	0	966	07/30/2057	1.G FE
86909#-AA-5	Susquehanna (18 Properti Trust Certifica		03/23/2024	SINKING PAYMENT		53,858	53,858	53,858	53,858	0	0	0	0	0	53,858	0	0	0	853	12/23/2036	1.G
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		03/15/2024	PAYDOWN		94,039	94,039	88,988	44,967	0	5,045	0	5,045	0	94,039	0	0	0	545	01/15/2071	1.A FE
872225-AD-9	TBW Mortgage-Backed Trus-TBW 2006-5 A3		03/01/2024	PAYDOWN		393,212	393,212	357,072	372,513	0	16,680	0	16,680	0	393,212	0	0	0	2,103	11/01/2036	1.A FM
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		03/25/2024	PAYDOWN		10,219	10,219	2,472	2,732	0	6,622	(70)	6,692	0	10,219	0	0	0	17	03/25/2037	1.A FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		03/01/2024	PAYDOWN		10,944	10,944	3,223	3,269	0	7,256	(177)	7,433	0	10,944	0	0	0	41	03/01/2037	1.A FM
87264A-BB-0	T-Mobile USA Inc-FIRST LIEN		01/11/2024	IFN		2,156,330	2,200,000	2,137,784	2,157,205	0	1,334	0	1,334	0	2,158,539	0	(2,209)	(2,209)	19,464	04/15/2025	2.B FE
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A		03/17/2024	PAYDOWN		466,977	466,977	405,633	419,889	0	47,089	0	47,089	0	466,977	0	0	0	1,614	06/19/2051	1.F FE
874054-AF-6	Take-Two Interactive Sof-SENIOR UNSECURE		01/11/2024	TORONTO DOMINION SEC		4,898,050	5,000,000	4,856,450	4,901,305	0	3,083	0	3,083	0	4,904,388	0	(6,338)	(6,338)	45,361	04/14/2025	2.B FE
87407R-AA-4	TAL Advantage VII LLC-TAL 2020-1A A		03/20/2024	PAYDOWN		307,388	307,388	270,283	275,933	0	31,454	0	31,454	0	307,388	0	0	0	525	09/20/2045	1.F FE
87407R-AC-0	TAL Advantage VII LLC-TAL 2020-1A B		03/20/2024	PAYDOWN		111,563	111,563	110,421	110,703	0	859	0	859	0	111,563	0	0	0	306	09/20/2045	2.B FE
87819#-AA-2	TD Bank (Miami, FL) CTL Trust Certificat		03/15/2024	SINKING PAYMENT		46,355	46,355	46,355	46,355	0	0	0	0	0	46,355	0	0	0	1,465	01/15/2038	1.D
881561-CH-5	Terwin Mortgage Trust Se-TMTS 2003-6HE M		03/25/2024	PAYDOWN		41,829	41,829	39,659	41,829	0	0	0	0	0	41,829	0	0	0	57	11/25/2033	1.A FM
881561-LE-2	Terwin Mortgage Trust Se-TMTS 2004-11HE		03/25/2024	PAYDOWN		5,195	5,195	4,163	5,706	0	(1,063)	0	(1,063)	0	5,195	0	0	0	54	10/25/2035	1.A FM
881561-LR-3	Terwin Mortgage Trust 20-TMTS 2004-19HE		03/31/2024	PAYDOWN		0	0	0	0	0	(9,636)	0	(9,636)	0	0	0	0	0	139	10/25/2034	1.A FM
881561-LS-1	Terwin Mortgage Trust 20-TMTS 2004-19HE		03/25/2024	PAYDOWN		33,293	33,293	26,380	33,265	0	28	0	28	0	33,293	0	0	0	868	10/25/2034	1.A FM
881561-VY-7	Terwin Mortgage Trust Se-TMTS 2005-12AL		03/01/2024	PAYDOWN		180,481	180,481	174,261	177,419	0	2,858	0	2,858	0	180,481	0	0	0	1,326	07/01/2036	1.A FM
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		03/25/2024	PAYDOWN		63,094	63,094	54,441	72,649	0	(15,494)	0	(15,494)	0	63,094	0	0	0	525	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		03/25/2024	PAYDOWN		31,424	31,424	16,340	27,474	0	2,492	0	2,492	0	31,424	0	0	0	96	08/25/2038	1.A FM
88338Q-AA-8	Theorem Funding Trust 20-THRM 2023-1A A		03/15/2024	PAYDOWN		3,297,824	3,297,824	3,297,795	3,297,773	0	51	0	51	0	3,297,824	0	0	0	41,600	04/15/2029	1.G FE
885220-DX-8	Thornburg Mortgage Secur-TMST 2003-4 M1		03/25/2024	PAYDOWN		18,423	18,423	15,567	19,121	0	(1,603)	0	(1,603)	0	18,423	0	0	0	153	09/25/2043	1.A FM
885220-GB-3	Thornburg Mortgage Secur-TMST 2004-4 1A		03/25/2024	PAYDOWN		12,128	12,128	11,567	11,841	0	263	0	263	0	12,128	0	0	0	141	12/25/2044	1.A FM
885220-GK-3	Thornburg Mortgage Secur-TMST 2004-4 5A		03/01/2024	PAYDOWN		8,981	8,981	8,543	8,620	0	340	0	340	0	8,981	0	0	0	67	12/01/2044	1.A FM
885220-HM-8	Thornburg Mortgage Secur-TMST 2005-2 A1		03/25/2024	PAYDOWN		14,819	14,819	14,828	14,810	0	16	0	16	0	14,819	0	0	0	217	07/25/2045	1.A FM
885220-KW-2	Thornburg Mortgage Secur-TMST 2006-2 A2B		03/25/2024	PAYDOWN		19,345	20,026	17,519	18,252	0	(906)	(6,970)	6,064	0	19,345	0	0	0	457	04/25/2036	1.A FM
89171D-AD-9	Towd Point Mortgage Trus-TPMT 2015-1 A4		02/01/2024	PAYDOWN		818,815	818,815	838,517	821,603	0	(2,788)	0	(2,788)	0	818,815	0	0	0	4,543	10/01/2053	1.A
89171U-AG-4	Towd Point Mortgage Trus-TPMT 2015-4 M2		03/01/2024	PAYDOWN		1,537,828	1,537,828	1,520,434	1,535,291	0	2,537	0	2,537	0	1,537,828	0	0	0	10,257	04/01/2055	1.A
891941-AB-2	Toyota Auto Receivables -TAOT 2023-B A2A		01/15/2024	VARIOUS		3,775,319	3,778,624	3,770,801	3,775,015	0	548	0	548	0	3,775,563	0	(244)	(244)	271,443	05/15/2026	1.A FE
892231-AB-7	Townsquare Media Inc-SECURED		01/02/2024	STIFEL NICOLAUS		3,948,420	4,029,000	4,180,148	4,084,122	0	(398)	0	(398)	0	4,083,724	0	(135,304)	(135,304)	148,459	02/01/2026	4.B FE
893647-BE-6	TransDigm Inc-SECURED		03/28/2024	CALL 100		3,000,000	3,000,000	2,938,500	2,961,754	0	(4,395)	0	(4,395)	0	2,957,360	0	42,640	42,640	100,521	03/15/2026	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..89441#-AA-4	Traverse City Control Tr Trust Certifica		03/15/2024	SINKING PAYMENT		97,624	97,624	98,601	99,141	0	(1,696)	0	(1,696)	0	97,624	0	0	0	876	11/15/2039	1.A
..89609M-AA-7	Tribute Rail LLC-TRP 2022-1 A		03/17/2024	PAYDOWN		204,609	204,609	201,154	201,784	0	2,825	0	2,825	0	204,609	0	0	0	1,660	05/17/2052	1.F FE
..89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		03/16/2024	PAYDOWN		224,238	224,238	229,143	225,407	0	(1,169)	0	(1,169)	0	224,238	0	0	0	2,496	11/16/2039	2.C FE
..89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		03/16/2024	PAYDOWN		425,227	425,227	445,550	435,830	0	(10,603)	0	(10,603)	0	425,227	0	0	0	3,569	10/16/2040	1.F FE
..89656R-AA-8	Trinity Rail Leasing 202-TRL 2022-1 A		03/21/2024	PAYDOWN		108,123	108,123	105,921	106,028	0	2,095	0	2,095	0	108,123	0	0	0	816	05/20/2052	1.F FE
..89657A-AC-0	Trinity Rail Leasing 201-TRL 2020-1A A		03/17/2024	PAYDOWN		136,728	136,728	136,695	136,707	0	22	0	22	0	136,728	0	0	0	451	10/17/2050	1.F FE
..89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		03/17/2024	PAYDOWN		613,381	613,381	579,603	595,395	0	17,877	0	17,877	0	613,381	0	0	0	4,773	04/17/2049	1.F FE
..89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		03/17/2024	PAYDOWN		506,174	506,174	506,054	506,119	0	55	0	55	0	506,174	0	0	0	2,047	10/18/2049	1.F FE
..89680H-AA-0	Triton Container Finance-TCF 2020-1A A		03/20/2024	PAYDOWN		770,808	770,808	663,974	659,301	0	98,762	0	98,762	0	770,808	0	0	0	4,747	09/20/2045	1.F FE
..89680H-AB-8	Triton Container Finance-TCF 2020-1A B		03/20/2024	PAYDOWN		68,000	68,000	62,560	63,455	0	4,545	0	4,545	0	68,000	0	0	0	842	09/20/2045	2.B FE
..89680H-AE-2	Triton Container Finance-TCF 2021-1A A		03/20/2024	PAYDOWN		94,180	94,180	80,708	80,816	0	13,364	0	13,364	0	94,180	0	0	0	438	03/20/2046	1.F FE
..89683L-AA-8	TRP - TRIP Rail Master F-TRP 2021-2 A		03/17/2024	PAYDOWN		344,583	344,583	300,015	306,408	0	38,175	0	38,175	0	344,583	0	0	0	1,255	06/19/2051	1.F FE
..90253@-AA-1	UA (Portland OR) CTL Pas Trust Certifica		03/15/2024	SINKING PAYMENT		241,883	241,883	244,273	242,984	0	(684)	0	(684)	0	241,883	0	0	0	1,005	02/15/2032	3.B
..90272*-AA-0	UHC (Senior Note) CTL Pa Trust Certifica		03/15/2024	SINKING PAYMENT		60,108	60,108	60,108	60,097	0	15	0	15	0	60,108	0	0	0	1,052	05/15/2033	1.F
..90319#-AA-1	UOA Fayetteville (Univer Senior Secured		03/15/2024	SINKING PAYMENT		114,241	114,241	115,383	115,160	0	(845)	0	(845)	0	114,241	0	0	0	1,064	03/15/2041	1.C
..90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		03/28/2024	PAYDOWN		190,637	190,637	185,426	185,794	0	4,843	0	4,843	0	190,637	0	0	0	595	02/28/2051	1.F FE
..90378@-AA-1	U.S. Department of Agric Trust Certifica		03/15/2024	SINKING PAYMENT		46,036	46,036	46,036	46,036	0	0	0	0	0	46,036	0	0	0	248	04/15/2038	1.B
..90783X-AA-9	Union Pacific Railroad C-FIRST LIEN		01/02/2024	SINKING PAYMENT		263,561	263,561	263,561	263,695	0	(318)	0	(318)	0	263,561	0	0	0	21,530	01/02/2031	1.C FE
..909319-AA-3	UNITED AIR 2013-1 A PTT-FIRST LIEN		02/15/2024	SINKING PAYMENT		174,510	174,510	174,510	174,532	0	(22)	0	(22)	0	174,510	0	0	0	3,752	08/15/2025	2.C FE
..90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE		03/03/2024	SINKING PAYMENT		108,646	108,646	108,646	108,672	0	(26)	0	(26)	0	108,646	0	0	0	2,037	09/03/2026	1.F FE
..914886-AF-3	University of Southern C-SENIOR UNSECURE		01/30/2024	SUNTRUST CAPITAL MAR ...		12,457,375	17,500,000	15,481,350	15,552,295	0	3,490	0	3,490	0	15,555,785	0	(3,098,410)	(3,098,410)	171,792	10/01/2051	1.C FE
..91841@-AA-8	Virginia (Lafayette, IN) Trust Certifica		03/15/2024	SINKING PAYMENT		76,963	76,963	76,963	76,963	0	0	0	0	0	76,963	0	0	0	971	08/15/2036	1.A
..91845#-AA-2	VZ (Senior Note) CTL Pas Trust Certifica		03/15/2024	SINKING PAYMENT		102,292	102,292	102,292	102,295	0	(2)	0	(2)	0	102,292	0	0	0	652	05/15/2035	2.A
..91854*-AA-4	VZ (Irving TX)(Senior No Trust Certifica		03/15/2024	SINKING PAYMENT		95,255	95,255	95,255	95,255	0	0	0	0	0	95,255	0	0	0	192	08/15/2036	2.A
..91855*-AA-3	VA (Ponce, PR) CTL Trust Certificate		03/15/2024	SINKING PAYMENT		56,104	56,104	56,104	56,104	0	0	0	0	0	56,104	0	0	0	339	08/15/2042	1.B
..91862@-AA-2	Viva Capital 3 LS 2021 L Viva Term Note		02/15/2024	CA_CASH_CLOSE		14,350,392	14,350,392	13,614,497	13,881,081	0	18,323	0	18,323	0	13,899,404	0	450,988	450,988	73,130	10/15/2031	1.G PL
..92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		03/15/2024	PAYDOWN		404,379	404,379	404,379	404,379	0	0	0	0	0	404,379	0	0	0	4,237	07/15/2044	1.G FE
..92257B-AA-0	Velocity Commercial Capi-VCC 2022-3 A		03/01/2024	PAYDOWN		228,714	228,714	228,271	228,348	0	365	0	365	0	228,714	0	0	0	2,882	06/01/2052	1.A FE
..92257B-AE-2	Velocity Commercial Capi-VCC 2022-3 M4		03/01/2024	PAYDOWN		684,934	684,934	625,906	641,095	0	43,839	0	43,839	0	684,934	0	0	0	9,811	06/01/2052	3.B FE
..92257C-AA-8	Velocity Commercial Capi-VCC 2019-1 A		03/01/2024	PAYDOWN		124,236	124,236	124,207	124,240	0	(4)	0	(4)	0	124,236	0	0	0	783	03/01/2049	1.A FE
..92257P-AA-9	Velocity Commercial Capi-VCC 2022-5 A		03/01/2024	PAYDOWN		357,055	357,055	359,454	359,429	0	(2,374)	0	(2,374)	0	357,055	0	0	0	3,335	10/01/2052	1.A FE
..92258X-AA-1	Velocity Commercial Capi-VCC 2022-1 A		03/01/2024	PAYDOWN		20,485	20,485	20,345	20,379	0	106	0	106	0	20,485	0	0	0	108	02/01/2052	1.A FE
..92258X-AB-9	Velocity Commercial Capi-VCC 2022-1 M1		03/01/2024	PAYDOWN		141,446	141,446	140,253	140,513	0	934	0	934	0	141,446	0	0	0	954	02/01/2052	1.D FE
..92259K-AD-2	Velocity Commercial Capi-VCC 2022-4 M1		03/01/2024	PAYDOWN		108,913	108,913	108,913	108,913	0	0	0	0	0	108,913	0	0	0	1,220	08/01/2052	1.D FE
..92259U-AA-6	Velocity Commercial Capi-VCC 2022-2 A		03/01/2024	PAYDOWN		99,758	99,758	99,741	99,744	0	14	0	14	0	99,758	0	0	0	751	04/01/2052	1.A FE
..92259U-AB-4	Velocity Commercial Capi-VCC 2022-2 M1		03/01/2024	PAYDOWN		118,129	118,129	118,103	118,109	0	21	0	21	0	118,129	0	0	0	1,051	04/01/2052	1.D FE
..92259U-AC-2	Velocity Commercial Capi-VCC 2022-2 M2		03/01/2024	PAYDOWN		82,178	82,178	82,173	82,174	0	3	0	3	0	82,178	0	0	0	883	04/01/2052	1.G FE
..92259U-AE-8	Velocity Commercial Capi-VCC 2022-2 M4		03/01/2024	PAYDOWN		393,693	393,693	369,301	375,864	0	16,971	0	16,971	0	393,693	0	0	0	5,326	04/01/2052	3.A FE
..92259U-AF-5	Velocity Commercial Capi-VCC 2022-2 M5		03/01/2024	PAYDOWN		115,255	115,255	102,958	106,179	0	8,651	0	8,651	0	115,255	0	0	0	1,617	04/01/2052	4.A FE
..92259V-AA-4	Velocity Commercial Capi-VCC 2023-1 A		03/01/2024	PAYDOWN		463,399	463,399	463,292	463,299	0	100	0	100	0	463,399	0	0	0	4,471	01/01/2053	1.A FE
..92343V-EA-8	Verizon Communications I-SENIOR UNSECURE		03/07/2024	GOLDMAN		10,496,750	11,000,000	10,968,980	10,979,433	0	404	0	404	0	10,979,837	0	(483,087)	(483,087)	290,125	08/10/2033	2.A FE
..92537M-AA-8	Verus Securitization Tru-VERUS 2019-INV3		03/01/2024	PAYDOWN		478,111	478,111	472,733	477,738	0	374	0	374	0	478,111	0	0	0	3,480	11/01/2059	1.A FE
..92538K-AB-9	Verus Securitization Tru-VERUS 2021-5 A2		03/01/2024	PAYDOWN		131,719	131,719	110,397	112,140	0	19,580	0	19,580	0	131,719	0	0	0	276	09/01/2066	1.B FE
..92538Q-AA-8	Verus Securitization Tru-VERUS 2021-7 A1		03/01/2024	PAYDOWN		156,248	156,248	144,383	147,223	0	9,025	0	9,025	0	156,248	0	0	0	522	10/01/2066	1.A FE
..92539A-AA-2	Verus Securitization Tru-VERUS 2022-6 A1		03/01/2024	PAYDOWN		116,416	116,416	115,341	115,642	0	774	0	774	0	116,416	0	0	0	1,022	06/01/2067	1.A FE
..92539A-AB-0	Verus Securitization Tru-VERUS 2022-6 A2		03/01/2024	PAYDOWN		118,483	118,483	115,725	116,310	0	2,174	0	2,174	0	118,483	0	0	0	1,040	06/01/2067	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92539B-AB-8	Verus Securitization Tru-VERUS 2023-1 A2		03/01/2024	PAYDOWN		156,157	156,157	156,154	156,157	0	0	0	0	0	156,157	0	0	0	2,157	12/01/2067	1.C FE
..92539G-AB-7	Verus Securitization Tru-VERUS 2023-3 A2		03/01/2024	PAYDOWN		208,092	208,092	208,089	208,090	0	2	0	2	0	208,092	0	0	0	2,486	03/01/2068	1.C FE
..92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		03/01/2024	PAYDOWN		144,255	144,255	144,253	144,255	0	0	0	0	0	144,255	0	0	0	1,347	08/01/2067	1.A FE
..92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		03/01/2024	PAYDOWN		129,830	129,830	129,829	129,830	0	0	0	0	0	129,830	0	0	0	1,395	08/01/2067	1.B FE
..92539J-AC-9	Verus Securitization Tru-VERUS 2022-INV1		03/01/2024	PAYDOWN		144,256	144,256	142,761	143,511	0	744	0	744	0	144,256	0	0	0	1,551	08/01/2067	1.F FE
..92539N-AA-4	Verus Securitization Tru-VERUS 2022-7 A1		03/01/2024	PAYDOWN		70,370	70,370	70,369	70,370	0	0	0	0	0	70,370	0	0	0	468	07/01/2067	1.A FE
..92539N-AB-2	Verus Securitization Tru-VERUS 2022-7 A2		03/01/2024	PAYDOWN		80,926	80,926	79,910	80,147	0	779	0	779	0	80,926	0	0	0	558	07/01/2067	1.B FE
..92539X-AB-0	Verus Securitization Tru-VERUS 2023-6 A2		03/01/2024	PAYDOWN		115,095	115,095	115,095	115,095	0	0	0	0	0	115,095	0	0	0	1,417	09/01/2068	1.C FE
..92868K-AC-7	Volkswagen Auto Loan Enh-VALET 2021-1 A3		01/12/2024	BOFAMLSEC		6,473,898	6,641,492	6,370,125	6,473,411	0	13,195	0	13,195	0	6,486,605	0	(12,707)	(12,707)	5,081	06/22/2026	1.A FE
..929043-AL-1	Vornado Realty LP-SENIOR UNSECURED		03/06/2024	SUNTRUST CAPITAL MAR		7,700,000	10,000,000	10,061,600	10,050,043	0	(1,298)	0	(1,298)	0	10,048,745	0	(2,348,745)	(2,348,745)	91,139	06/01/2031	3.A FE
..929227-4T-0	WaMu Mortgage Pass-Throu-WAMU 2003-S4 2A		03/01/2024	PAYDOWN		6,635	6,635	6,662	6,643	0	(3)	0	(3)	0	6,635	0	0	0	61	06/01/2033	1.A FM
..929227-R5-7	WaMu Mortgage Pass-Throu-WAMU 2003-AR5 A		03/01/2024	PAYDOWN		290,683	290,683	237,634	264,375	0	24,057	0	24,057	0	290,683	0	0	0	3,516	06/01/2033	1.A FM
..92922F-3N-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		03/01/2024	PAYDOWN		27,269	27,269	25,946	26,691	0	368	0	368	0	27,269	0	0	0	307	10/01/2035	1.A FM
..92922F-3Q-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		03/01/2024	PAYDOWN		1,257	1,257	1,223	1,257	0	(11)	0	(11)	0	1,257	0	0	0	9	09/01/2035	1.A FM
..92922F-7C-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR16		03/01/2024	PAYDOWN		6,901	6,971	5,887	5,946	0	1,010	0	1,010	0	6,901	0	0	0	56	12/01/2035	1.A FM
..92922F-8T-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR18		03/01/2024	PAYDOWN		17,705	17,763	17,208	17,710	0	49	0	49	0	17,705	0	0	0	140	01/01/2036	1.A FM
..92922F-GY-8	WaMu Mortgage Pass-Throu-WAMU 2003-S11 3		03/25/2024	PAYDOWN		1,810	1,810	1,814	1,810	0	1	0	1	0	1,810	0	0	0	21	11/25/2033	1.A FM
..92922F-J5-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR6 2		03/25/2024	PAYDOWN		52,161	52,161	43,375	54,988	0	(4,142)	0	(4,142)	0	52,161	0	0	0	342	04/25/2045	1.A FM
..92925C-CC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR1 1		03/01/2024	PAYDOWN		13,040	13,040	10,530	11,174	0	1,841	0	1,841	0	13,040	0	0	0	142	01/01/2046	1.A FM
..92925G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2006-AR16		03/01/2024	PAYDOWN		37,969	34,037	32,026	34,134	0	(86)	0	(86)	0	37,969	0	0	0	391	12/01/2036	3.C FM
..92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		03/01/2024	PAYDOWN		15,497	37,817	33,853	36,374	0	(2,185)	0	(2,185)	0	15,497	0	0	0	303	02/01/2037	1.A FM
..92925V-AP-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 5		03/01/2024	PAYDOWN		38,060	38,234	33,300	34,770	0	323	0	323	0	38,060	0	0	0	333	02/01/2037	4.A FM
..92927X-AC-8	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY6		03/01/2024	PAYDOWN		75,225	74,963	64,773	70,311	0	1,087	0	1,087	0	75,225	0	0	0	731	06/01/2037	3.C FM
..92939F-AT-6	WFRBS Commercial Mortgag-WFRBS 2014-C21		03/01/2024	PAYDOWN		341,959	341,959	354,355	342,505	0	(546)	0	(546)	0	341,959	0	0	0	2,879	08/01/2047	1.A
..92977Y-BW-0	Wachovia Mortgage Loan T-WMLT 2005-B 2A4		03/01/2024	PAYDOWN		19,931	19,988	18,546	19,246	0	690	0	690	0	19,931	0	0	0	108	10/01/2035	1.A FM
..92979D-AC-9	Wachovia Mortgage Loan T-WMLT 2007-A 2A1		03/01/2024	PAYDOWN		43,890	42,133	37,558	37,451	0	4,144	(344)	4,488	0	43,890	0	0	0	315	03/01/2037	1.A FM
..92981@-AA-6	WEC 99J-58 LLC Senior Secured Note		03/15/2024	SINKING PAYMENT		32,245	32,245	32,932	32,613	0	(262)	0	(262)	0	32,245	0	0	0	230	09/15/2030	2.B
..92982@-AA-5	Wec 2000B-CSF-11 LLC Senior Secured Note		03/15/2024	SINKING PAYMENT		33,162	33,162	33,868	33,540	0	(270)	0	(270)	0	33,162	0	0	0	236	09/15/2030	2.B
..92983*-AA-6	WEC 99J-4 LLC Senior Secured Note		03/15/2024	SINKING PAYMENT		19,810	19,810	20,232	20,101	0	(247)	0	(247)	0	19,810	0	0	0	141	09/15/2034	2.B
..92990G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		03/01/2024	PAYDOWN		36,418	15,529	14,862	15,141	0	69	0	69	0	36,418	0	0	0	307	05/01/2037	1.A FM
..92990G-AG-8	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		03/01/2024	PAYDOWN		83,949	88,481	68,538	79,091	0	(3,017)	0	(3,017)	0	83,949	0	0	0	1,048	05/01/2037	5.B FM
..92990G-AJ-2	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 3		03/01/2024	PAYDOWN		8,556	8,578	7,800	8,079	0	4	0	4	0	8,556	0	0	0	46	05/01/2037	1.A FM
..933636-AA-0	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 1		03/01/2024	PAYDOWN		34,946	36,401	32,377	35,680	0	(4,412)	0	(4,412)	0	34,946	0	0	0	533	04/01/2037	3.A FM
..933636-AG-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 3		03/01/2024	PAYDOWN		14,248	15,859	15,017	15,511	0	(7,400)	0	(7,400)	0	14,248	0	0	0	575	04/01/2037	3.B FM
..933636-AL-6	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY4		03/01/2024	PAYDOWN		70,553	72,811	69,764	72,675	0	(14,988)	0	(14,988)	0	70,553	0	0	0	5,001	11/01/2036	1.D FM
..933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		03/01/2024	PAYDOWN		15,074	15,035	14,533	14,707	0	253	0	253	0	15,074	0	0	0	63	01/01/2047	1.A FM
..93363E-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR10		03/01/2024	PAYDOWN		27,949	27,108	25,984	27,286	0	(1,067)	0	(1,067)	0	27,949	0	0	0	339	09/01/2036	4.A FM
..93363N-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR12		03/01/2024	PAYDOWN		13,290	13,295	12,568	13,343	0	(370)	0	(370)	0	13,290	0	0	0	84	10/01/2036	4.A FM
..93363P-AA-8	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2024	PAYDOWN		13,156	8,524	7,933	7,987	0	526	0	526	0	13,156	0	0	0	32	11/01/2036	1.A FM
..93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2024	PAYDOWN		146,519	93,978	88,258	93,984	0	(7,420)	0	(7,420)	0	146,519	0	0	0	355	11/01/2036	2.A FM
..93363P-AD-2	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2024	PAYDOWN		2,225	1,451	1,328	1,367	0	44	0	44	0	2,225	0	0	0	6	11/01/2036	1.A FM
..93364F-AH-4	WaMu Mortgage Pass-Throu-WAMU 2007-HY7 3		03/01/2024	PAYDOWN		9,737	10,776	10,883	10,984	0	(231)	0	(231)	0	9,737	0	0	0	94	07/01/2037	5.A FM
..939336-TX-1	Washington Mutual MSC Mo-WAMMS 2003-MS7		03/01/2024	PAYDOWN		2	2	1	2	0	0	0	0	0	2	0	0	0	0	03/01/2033	1.A FM
..939336-X9-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR1 A		03/25/2024	PAYDOWN		67,160	67,160	56,210	62,131	0	3,550	0	3,550	0	67,160	0	0	0	694	01/25/2045	1.A FM
..93934F-KP-6	Washington Mutual Mortga-WMALT 2006-1 3A		03/01/2024	PAYDOWN		719	977	980	1,029	0	(28)	0	(28)	0	719	0	0	0	5	02/01/2036	4.B FM
..93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		03/01/2024	PAYDOWN		33,505	66,428	43,536	44,674	0	12,197	0	12,197	0	33,505	0	0	0	888	03/01/2036	3.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		03/01/2024	PAYDOWN		7,402	20,650	18,012	18,852	0	1,010	0	1,010	0	7,402	0	0	0	92	07/01/2036	4.C FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		03/25/2024	PAYDOWN		(2,582)	3,390	2,678	807	0	20,164	0	20,164	0	(2,582)	0	0	0	175	07/25/2036	1.A FM
93936N-AA-1	Washington Mutual Mortga-WMALT 2007-4 1A		03/01/2024	PAYDOWN		5,737	5,832	6,027	5,838	0	(5)	0	(5)	0	5,737	0	0	0	58	06/01/2037	2.C FM
94354K-AA-8	WAVE 2019-1 LLC-WAAV 2019-1 A		03/15/2024	PAYDOWN		109,691	109,691	109,686	109,620	0	71	0	71	0	109,691	0	0	0	509	09/15/2044	2.A FE
94984D-AC-8	Wells Fargo Mortgage Bac-WFMBS 2006-AR13		03/01/2024	PAYDOWN		24,876	9,466	7,405	8,888	0	3,266	0	3,266	0	24,876	0	0	0	96	09/01/2036	1.A FM
94985A-AA-7	Wells Fargo Mortgage Bac-WFMBS 2006-AR15		03/01/2024	PAYDOWN		252	2,158	2,011	2,168	0	(1,544)	0	(1,544)	0	374	0	(122)	(122)	405	10/01/2036	4.A FM
94986C-AA-2	Wells Fargo Mortgage Bac-WFMBS 2007-AR4		03/01/2024	PAYDOWN		76,285	24,387	19,838	22,246	0	6,367	0	6,367	0	76,285	0	0	0	137	08/01/2037	1.A FM
94986M-AA-0	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		03/01/2024	PAYDOWN		5,114	6,375	6,411	6,429	0	76	0	76	0	5,114	0	0	0	109	01/01/2038	4.A FM
94986M-AF-9	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		03/01/2024	PAYDOWN		15,589	20,134	16,623	17,692	0	(4,297)	0	(4,297)	0	13,880	0	1,709	1,709	(212)	01/01/2038	1.A FM
94989D-AV-1	Wells Fargo Commercial M-WFCM 2015-C27 A		02/01/2024	PAYDOWN		289,550	289,550	283,612	288,739	0	811	0	811	0	289,550	0	0	0	1,767	02/01/2048	1.A
94989N-BD-8	Wells Fargo Commercial M-WFCM 2015-C30 A		02/01/2024	PAYDOWN		30,228	30,228	30,101	30,196	0	32	0	32	0	30,228	0	0	0	258	09/01/2058	1.A
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		03/01/2024	PAYDOWN		9,961	9,961	10,138	10,224	0	(391)	0	(391)	0	9,961	0	0	0	46	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		03/01/2024	PAYDOWN		40,634	40,634	41,116	41,361	0	(880)	0	(880)	0	40,634	0	0	0	188	12/01/2049	1.A
95058X-AE-8	Wendy's Funding LLC-WEN 2018-1A A2II		03/15/2024	PAYDOWN		20,244	20,244	19,356	19,938	0	306	0	306	0	20,244	0	0	0	197	03/15/2048	2.B FE
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		03/15/2024	PAYDOWN		62,905	62,905	62,905	62,905	0	0	0	0	0	62,905	0	0	0	600	06/15/2049	2.B FE
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		03/01/2024	PAYDOWN		361,217	361,217	360,742	361,196	0	20	0	20	0	361,217	0	0	0	1,746	03/01/2034	1.A FE
96038#-AA-8	Westin (St Louis MO) Lea Trust Certifica		03/15/2024	SINKING PAYMENT		26,219	26,219	26,219	26,219	0	0	0	0	0	26,219	0	0	0	191	07/15/2047	1.D PL
96042@-AA-4	Westkin Portfolio (LAS & Trust Certifica		03/15/2024	SINKING PAYMENT		88,162	88,162	89,044	88,830	0	(598)	0	(598)	0	88,162	0	0	0	446	11/15/2038	1.D PL
96928*-CQ-8	William Blair & Company, Trust Certifcat		03/15/2024	SINKING PAYMENT		42,479	42,479	42,479	42,479	0	0	0	0	0	42,479	0	0	0	474	06/15/2033	3.A
96928*-CR-6	William Blair & Company, Trust Certifcat		03/15/2024	SINKING PAYMENT		52,009	52,009	52,009	52,010	0	0	0	0	0	52,009	0	0	0	580	05/15/2034	3.A
96928*-CX-3	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		108,394	108,394	109,486	108,918	0	(337)	0	(337)	0	108,394	0	0	0	1,122	01/15/2035	1.F
96928*-DA-2	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		210,797	210,797	213,068	211,538	0	(236)	0	(236)	0	210,797	0	0	0	1,898	08/15/2031	1.A
96928*-DJ-3	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		148,058	148,058	148,058	148,058	0	0	0	0	0	148,058	0	0	0	870	09/15/2031	1.A
96928*-DZ-7	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		207,474	207,474	209,381	207,974	0	(36)	0	(36)	0	207,474	0	0	0	1,626	10/15/2029	1.E
96928*-EN-3	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		122,728	122,728	124,050	123,256	0	(265)	0	(265)	0	122,728	0	0	0	855	02/15/2034	1.A
96928*-EZ-6	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		144,503	144,503	144,503	144,503	0	0	0	0	0	144,503	0	0	0	610	09/15/2033	2.A
96928*-FH-5	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		384,565	384,565	384,565	384,565	0	0	0	0	0	384,565	0	0	0	4,317	04/15/2025	2.A
96928*-FK-8	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		132,405	132,405	132,405	132,411	0	(8)	0	(8)	0	132,405	0	0	0	1,315	11/15/2032	1.C
96928*-FQ-5	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		151,071	151,071	151,071	151,071	0	0	0	0	0	151,071	0	0	0	1,015	09/15/2033	1.A
96928*-FV-4	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		62,267	62,267	62,267	62,267	0	0	0	0	0	62,267	0	0	0	425	09/15/2044	1.E
96928*-FX-0	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		230,982	230,982	230,982	230,982	0	0	0	0	0	230,982	0	0	0	1,549	02/15/2036	1.B
96928*-FY-8	William Blair & Company, Trust Certifica		03/15/2024	SINKING PAYMENT		86,911	86,911	86,911	86,911	0	0	0	0	0	86,911	0	0	0	229	01/15/2035	3.A
96930@-AA-9	William Blair & Company Trust Certificat		03/15/2024	SINKING PAYMENT		67,653	67,653	67,653	67,653	0	0	0	0	0	67,653	0	0	0	495	08/15/2035	3.A
969457-BW-9	Williams Cos Inc/The-SENIOR UNSECURED		01/11/2024	MITSUBISHI UFJ SEC I		5,945,065	5,975,000	5,759,346	5,952,480	0	1,799	0	1,799	0	5,954,279	0	(9,214)	(9,214)	16,614	06/24/2024	2.B FE
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA		03/15/2024	PAYDOWN		134,336	134,336	134,222	134,272	0	64	0	64	0	134,336	0	0	0	1,114	08/15/2042	2.B FE
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A		03/15/2024	PAYDOWN		86,981	86,981	86,976	86,981	0	(1)	0	(1)	0	86,981	0	0	0	690	09/15/2043	2.A FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		03/15/2024	PAYDOWN		172,757	172,757	172,755	172,757	0	0	0	0	0	172,757	0	0	0	990	03/15/2045	1.F FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		03/01/2024	PAYDOWN		6,534	6,534	6,494	6,494	0	40	0	40	0	6,534	0	0	0	38	06/01/2044	1.A
98163T-AD-5	World Omni Auto Receivab-WOART 2022-C A3		01/12/2024	MITSUBISHI UFJ SEC I		19,682,031	20,000,000	19,494,141	19,652,153	0	12,091	0	12,091	0	19,664,243	0	17,788	17,788	65,067	10/15/2027	1.A FE
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		01/30/2024	PAYDOWN		45,003	45,003	40,973	41,824	0	3,179	0	3,179	0	45,003	0	0	0	364	07/30/2051	2.B FE
G7256K-AB-0	Prop 2017-1 Ltd-ABS SSNR 5.30 03/15/42		03/15/2024	PAYDOWN		239,695	239,695	239,552	239,695	0	0	0	0	0	239,695	0	0	0	703	03/15/2042	2.B FE
009090-AA-9	AIR CANADA 2015-1A PTT-FIRST LIEN	A	03/31/2024	SINKING PAYMENT		325,681	325,681	325,681	325,722	0	(41)	0	(41)	0	325,681	0	0	0	0	03/15/2027	1.F FE
071734-AK-3	Bausch Health Cos Inc-SENIOR UNSECURED	A	03/31/2024	DIRECT		3,462,300	9,000,000	3,462,300	3,462,300	0	0	0	0	0	3,462,300	0	0	0	0	02/15/2029	6. FE
78016E-Z5-9	Royal Bank of Canada-SENIOR UNSECURED	A	01/11/2024	WELLS FARGO		9,794,600	10,000,000	9,936,000	9,971,071	0	897	0	897	0	9,971,968	0	(177,368)	(177,368)	86,250	04/14/2025	1.E FE
89115A-2A-9	Toronto-Dominion Bank/Th-SENIOR UNSECURE	A	01/11/2024	TORONTO DOMINION SEC		5,897,700	6,000,000	5,823,840	5,897,588	0	2,802	0	2,802	0	5,900,391	0	(2,691)	(2,691)	25,107	06/06/2025	1.E FE
000825-AA-7	ACAM 2019-FL1 Ltd-ACAM 2019-FL1 A	D	03/18/2024	PAYDOWN		56,534	56,534	56,534	56,534	0	0	0	0	0	56,534	0	0	0	652	11/17/2034	1.A FE
00178L-AD-1	AMMC CLO 21 LTD-AMMC 2017-21A C	D	03/11/2024	RBC CAPITAL MARKETS		873,452	872,900	872,900	872,900	0	0	0	0	0	872,900	0	552	552	24,721	11/02/2030	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..01448Q-AA-8	ALESCO Preferred Funding-ALESC 4A A1	D	01/30/2024	PAYDOWN		3,573,103	3,573,103	3,359,959	3,514,297	0	58,806	0	58,806	0	3,573,103	0	0	0	55,989	07/30/2034	1.C FE
..01448T-AA-2	ALESCO Preferred Funding-ALESC 5A A1	D	03/31/2024	PAYDOWN		845,557	845,557	722,665	898,105	0	(86,380)	0	(86,380)	0	845,557	0	0	0	13,433	12/23/2034	1.A FE
..01449S-AB-1	ALESCO Preferred Funding-ALESC 13A A1	D	03/25/2024	PAYDOWN		541,327	541,327	416,822	438,593	0	69,133	0	69,133	0	541,327	0	0	0	8,960	09/23/2037	1.B FE
..01449R-AB-5	ALESCO Preferred Funding-ALESC 14A A1	D	03/25/2024	PAYDOWN		5,853,715	5,853,715	4,153,672	4,779,784	0	1,073,932	0	1,073,932	0	5,853,715	0	0	0	90,456	09/23/2037	1.B FE
..01449C-AA-8	ALESCO Preferred Funding-ALESC 8A A1A	D	03/31/2024	PAYDOWN		26,915	26,915	20,556	24,620	0	(269,137)	0	(269,137)	0	26,915	0	0	0	425	12/23/2035	1.A FE
..01449C-AB-6	ALESCO Preferred Funding-ALESC 8A A1B	D	03/31/2024	PAYDOWN		46,260	46,260	36,730	37,171	0	(20,373)	0	(20,373)	0	46,260	0	0	0	732	12/23/2035	1.A FE
..01450A-AA-8	ALESCO Preferred Funding-ALESC 11A A1A	D	03/25/2024	PAYDOWN		1,551,728	1,551,728	1,167,676	1,207,175	0	341,741	0	341,741	0	1,551,728	0	0	0	26,973	12/23/2036	1.A FE
..01450B-AA-6	ALESCO Preferred Funding-ALESC 15A A1	D	03/25/2024	PAYDOWN		2,591,453	2,591,453	2,371,859	2,503,702	0	87,751	0	87,751	0	2,591,453	0	0	0	39,806	12/23/2037	1.C FE
..03329W-AJ-6	Anchorage Capital CLO 25-ANCHC 2022-25A	D	01/18/2024	VARIOUS		14,718,750	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(281,250)	(281,250)	349,203	04/20/2035	2.A FE
..03665L-AA-1	Antares CLO 2018-3 LTD-ANTR 2018-3A A1	D	01/22/2024	PAYDOWN		720,770	720,770	720,770	720,819	0	(49)	0	(49)	0	720,770	0	0	0	14,668	01/20/2031	1.A FE
..03666L-AS-1	Antares CLO 2020-1 Ltd-ANTR 2020-1A CR	D	03/11/2024	SMBC NIKKO SECURITIE		11,974,800	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(25,200)	(25,200)	382,912	10/23/2033	1.F FE
..05523R-AD-9	BAE Systems PLC-SENIOR UNSECURED	D	03/14/2024	BARCLAYS CAPITAL INC		9,048,100	10,000,000	10,394,600	10,306,433	0	(9,845)	0	(9,845)	0	10,296,588	0	(1,248,488)	(1,248,488)	144,500	04/15/2030	2.A FE
..05684A-AW-9	Bain Capital Credit Clo -BCC 2019-4A DR	D	01/18/2024	BOFAMLSEC		4,982,800	5,000,000	4,950,000	4,824,576	0	60,843	0	60,843	0	4,885,418	0	97,382	97,382	110,117	04/23/2035	2.C FE
..09630A-AE-6	BlueMountain CLO 2018-3 -BLUEM 2018-3A A	D	03/21/2024	PAYDOWN		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	323,832	10/25/2030	1.A FE
..09631J-AJ-5	BlueMountain CLO Ltd-BLUEM 2022-34A D	D	01/18/2024	BNP PARIBAS		7,894,400	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(105,600)	(105,600)	191,464	04/20/2035	2.C FE
..12572G-AE-7	CIFC Funding Ltd-CIFC 2022-5A C	D	02/09/2024	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	110,449	07/16/2033	1.E FE
..12807C-AA-1	CAL Funding IV Ltd-CAI 2020-1A A	D	03/25/2024	PAYDOWN		173,273	173,273	154,774	157,603	0	15,670	0	15,670	0	173,273	0	0	0	644	09/25/2045	1.F FE
..14855W-AB-2	Castlelake Secured Aviat Notes Class B	C	03/15/2024	SINKING PAYMENT		229,262	229,262	204,658	208,185	0	18,627	0	18,627	0	229,262	0	0	0	7,302	07/31/2036	2.B PL
..15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	01/16/2024	PAYDOWN		1,047,933	1,047,933	1,047,933	1,047,933	0	0	0	0	0	1,047,933	0	0	0	20,815	07/15/2030	1.A FE
..15674H-AA-3	Cerberus Loan Funding XX-SERIES 2020-2A	D	03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	60,024	10/15/2032	1.A FE
..282523-AK-5	1828 CLO Ltd-GUGG4 2016-1A A1S2	D	01/15/2024	PAYDOWN		658,862	658,862	658,862	658,862	0	0	0	0	0	658,862	0	0	0	7,344	10/15/2031	1.A FE
..28851Q-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D	01/16/2024	PAYDOWN		4,025,056	4,025,056	4,025,056	4,025,056	0	0	0	0	0	4,025,056	0	0	0	112,229	10/15/2029	1.A FE
..28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	02/15/2024	PAYDOWN		1,646,469	1,646,469	1,646,469	1,646,469	0	0	0	0	0	1,646,469	0	0	0	30,890	02/15/2029	1.A FE
..290015-AJ-5	Elmwood CLO I Ltd-ELMW1 2019-1A AR	D	02/15/2024	PAYDOWN		4,500,000	4,500,000	4,459,050	4,384,646	0	115,354	0	115,354	0	4,500,000	0	0	0	104,836	10/20/2033	1.A FE
..29003D-AA-5	ELMWOOD CLO 16 LTD-ELM16 2022-3A E	D	03/12/2024	PAYDOWN		2,080,000	2,080,000	2,058,992	2,027,164	0	52,836	0	52,836	0	2,080,000	0	0	0	68,627	04/20/2034	3.C FE
..30259A-AA-0	FDF I Ltd-SERIES 17-3A CLASS A1	D	01/25/2024	PAYDOWN		3,259,491	3,259,491	3,259,491	3,259,491	0	0	0	0	0	3,259,491	0	0	0	0	01/25/2036	1.A FE
..34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	01/10/2024	PAYDOWN		1,719,032	1,719,032	1,607,295	1,715,858	0	3,173	0	3,173	0	1,719,032	0	0	0	39,421	07/10/2030	1.A FE
..34960J-AW-5	Fortress Credit Opportun-FCO 2015-6A BTR	D	03/11/2024	MIZUHO SECURITIES		7,009,800	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	9,800	9,800	231,621	07/10/2030	1.C FE
..34961W-AC-9	Fortress Credit Opportun-FCO 2018-11A A1	D	01/16/2024	PAYDOWN		1,866,690	1,866,690	1,715,021	1,850,425	0	16,265	0	16,265	0	1,866,690	0	0	0	40,427	04/15/2031	1.A FE
..34961W-AJ-4	Fortress Credit Opportun-FCO 2018-11A BT	D	03/11/2024	SCOTIA CAPITAL MARKE		700,875	700,000	697,594	702,406	0	(2,406)	0	(2,406)	0	700,000	0	875	875	21,222	04/15/2031	1.C FE
..36319T-AJ-5	Galaxy XXIII CLO Ltd-GALXY 2017-23A B2	D	02/23/2024	PAYDOWN		2,250,000	2,250,000	1,982,663	2,159,237	0	90,763	0	90,763	0	2,250,000	0	0	0	41,515	04/24/2029	1.C FE
..36319T-AL-0	Galaxy XXIII CLO Ltd-GALXY 2017-23A C2	D	02/23/2024	PAYDOWN		11,250,000	11,250,000	9,913,298	10,608,543	0	641,457	0	641,457	0	11,250,000	0	0	0	228,852	04/24/2029	1.F FE
..36321B-AB-7	Galaxy Xxiv Clo Ltd-GALXY 2017-24A B	D	03/07/2024	PAYDOWN		4,000,000	4,000,000	3,876,250	3,996,733	0	3,267	0	3,267	0	4,000,000	0	0	0	72,123	01/15/2031	1.B FE
..36321P-AE-0	Galaxy Pipeline Assets B-SECURED	D	03/31/2024	SINKING PAYMENT		19,993	19,993	18,106	18,352	0	1,641	0	1,641	0	19,993	0	0	0	0	09/30/2040	1.C FE
..36361W-AW-6	Gallatin CLO IX 2018-1 L-GALL 2018-1A B3	D	01/22/2024	PAYDOWN		2,863,406	2,863,406	2,863,406	2,862,446	0	960	0	960	0	2,863,406	0	0	0	0	01/21/2028	1.A FE
..36655L-AB-1	Garrison Funding 2018-2 -GRMML 2018-2RA	D	02/20/2024	PAYDOWN		3,308,948	3,308,948	3,308,948	3,308,948	0	0	0	0	0	3,308,948	0	0	0	60,958	11/20/2029	1.A FE
..38090A-AA-6	GoldenTree Loan Manageme-GLM 2022-16A XR	D	01/22/2024	PAYDOWN		14,223	14,223	14,223	14,223	0	0	0	0	0	14,223	0	0	0	0	01/20/2034	1.A FE
..381362-AL-6	GoldenTree Credit Opport-GTCOP 2012-1A A	D	03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	2,449	06/15/2034	1.A FE
..38172H-AA-2	Golub Capital Partners C-GOCAP 2019-45A	D	01/22/2024	PAYDOWN		666,740	666,740	666,740	666,740	0	0	0	0	0	666,740	0	0	0	14,049	10/20/2031	1.A FE
..38175C-AA-0	Golub Capital Partners C-GOCAP 2014-21A	D	01/25/2024	VARIOUS		12,766,319	12,759,016	12,750,510	12,759,016	0	0	0	0	0	12,759,016	0	7,303	7,303	1,926,330	01/25/2031	1.A FE
..38175J-AA-5	Golub Capital Partners C-GOCAP 2013-17A	D	01/25/2024	PAYDOWN		1,371,679	1,371,679	1,371,679	1,371,679	0	0	0	0	0	1,371,679	0	0	0	29,449	10/25/2030	1.A FE
..38178D-AJ-6	Golub Capital Partners C-GCBSL 2020-50A	D	01/18/2024	BAIRD		9,875,500	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(124,500)	(124,500)	231,496	04/20/2035	2.C FE
..38218J-AA-4	Goodgreen 2022-1-GOODG 2022-1A A	D	03/15/2024	PAYDOWN		303,845	303,845	303,743	303,845	0	0	0	0	0	303,845	0	0	0	0	10/15/2056	1.A FE
..38411D-AD-6	GRACIE POINT INTERNATION-GPIF 2022-3A B	C	02/22/2024	PAYDOWN		9,830,000	9,830,000	9,830,000	9,830,000	0	0	0	0	0	9,830,000	0	0	0	76,314	11/01/2024	1.D FE
..38411H-AA-3	GRACIE POINT INTERNATION-GPIF 2022-1A A	D	03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	340,602	04/01/2024	1.D Z
..390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	01/16/2024	PAYDOWN		1,516,923	1,516,923	1,516,923	1,517,728	0	(805)	0	(805)	0	1,516,923	0	0	0	52,429	10/15/2029	1.A FE
..40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	D	01/16/2024	PAYDOWN		3,469,964	3,469,964	3,469,964	3,469,964	0	0	0	0	0	3,469,964	0	0	0	762	01/15/2031	1.A FE
..40170F-AJ-5	Guggenheim MM CLO 2018-1-GPIM 2018-1A A2	D	01/15/2024	PAYDOWN		1,110,389	1,110,389	1,110,389	1,110,430	0	(41)	0	(41)	0	1,110,389	0	0	0	12,631	01/15/2031	1.A FE
..43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	D	02/22/2024	PAYDOWN		573,248	573,248	571,242	575,255	0	(2,006)	0	(2,006)	0	573,248	0	0	0	10,831	05/22/2039	1.C FE
..438127-AA-0	Honda Motor Co Ltd-SENIOR UNSECURED	D	01/11/2024	JP MORGAN SECURITIES		4,848,700	5,000,000	4,738,350	4,859,415	0	4,797	0	4,797	0	4,864,212	0	(15,512)	(15,512)	39,743	03/10/2025	1.G FE
..45082D-AA-5	Iberia, Lineas Aereas De Senior Secured	D	01/15/2024	SINKING PAYMENT		164,336	164,336	164,336	164,336	0	0	0	0	0	164,336	0	0	0	392	10/15/2037	1.F PL
..45082E-AA-3	Iberia, Lineas Aereas De Senior Secured	D	01/15/2024	SINKING PAYMENT		127,505	127,505	127,505	127,505	0	0	0	0	0	127,505	0	0	0	1,951	04/15/2034	2.B PL
..46603V-AB-1	IVY Hill Middle Market C-IVYH 14A A2	D	03/08/2024	PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	131,602	04/18/2030	1.C FE
..46651N-AA-2	JOL Air Ltd-JOLAR 2019-1 A	D	03/15/2024	PAYDOWN		304,300	304,300	304,988	304,357	0	(58)	0	(58)	0	304,300	0	0	0	2,012	04/15/2044	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
48254U-AD-7	KKR CLO 40 Ltd-KKR 40A D	D	01/18/2024	GOLDMAN		1,243,750	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(6,250)	(6,250)	30,406	10/20/2034	2.B FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	03/15/2024	PAYDOWN		316,484	316,484	307,555	312,759	0	3,725	0	3,725	0	316,484	0	0	0	1,520	12/15/2038	2.B FE
552081-AK-7	LyondellBasell Industrie-SENIOR UNSECURE	D	01/11/2024	WELLS FARGO		8,741,476	8,749,000	8,763,873	8,749,812	0	(812)	0	(812)	0	8,749,000	0	(7,524)	(7,524)	127,164	04/15/2024	2.B FE
55312H-AA-7	MMcapS Funding XVII Ltd-MMCAP 17A A1	D	03/01/2024	PAYDOWN		972,983	972,983	927,181	965,858	0	7,125	0	7,125	0	972,983	0	0	0	14,729	12/01/2035	1.A FE
55446M-AA-5	MACH 1 Cayman 2019-1 Ltd	D	03/15/2024	PAYDOWN		147,984	147,984	147,979	147,983	0	1	0	1	0	147,984	0	0	0	884	10/15/2039	2.A FE
56577P-AC-3	Marathon CLO IX Ltd-MCLO 2017-9A A1B	D	03/13/2024	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	73,656	04/15/2029	1.A FE
56577P-AE-9	Marathon CLO IX Ltd-MCLO 2017-9A A2	D	03/13/2024	PAYDOWN		7,500,000	7,500,000	7,452,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	141,938	04/15/2029	1.B FE
59801A-AA-2	MidOcean Credit CLO XI L-MIDO 2022-11A A	D	03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	178,905	10/18/2033	1.A FE
610331-AA-8	Monroe Capital ABS Fundi-MCAF 2021-1A A2	D	01/22/2024	PAYDOWN		1,062,220	1,062,220	1,062,220	1,062,220	0	0	0	0	0	1,062,220	0	0	0	22,509	04/22/2031	1.F FE
61033C-AL-0	Monroe Capital MML CLO V-MCMML 2018-2A A	D	02/22/2024	PAYDOWN		3,855,741	3,855,741	3,855,741	3,855,305	0	436	0	436	0	3,855,741	0	0	0	22,074	11/22/2030	1.A FE
61033W-AC-6	Monroe Capital MML CLO I-MCMML 2019-2A A	D	01/22/2024	PAYDOWN		778,035	778,035	778,035	778,035	0	0	0	0	0	778,035	0	0	0	6,378	10/22/2031	1.A FE
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A	D	01/16/2024	PAYDOWN		1,041,719	1,041,719	1,041,719	1,042,545	0	(826)	0	(826)	0	1,041,719	0	0	0	22,734	04/15/2030	1.A FE
64133C-AA-7	Neuberger Berman Loan Ad-NEUB 2019-35A A	D	03/01/2024	PAYDOWN		8,550,000	8,550,000	8,534,610	8,515,263	0	34,737	0	34,737	0	8,550,000	0	0	0	152,915	01/19/2033	1.A FE
64133G-AR-1	Neuberger Berman Loan Ad-NEUB 2020-37A A	D	01/22/2024	PAYDOWN		70,139	70,139	69,132	69,147	0	992	0	992	0	70,139	0	0	0	1,233	07/20/2031	1.A FE
67402L-AL-0	Oaktree CLO Ltd-OAKCL 2022-1A D	D	01/18/2024	BOFAMLSEC		10,013,600	10,000,000	9,900,000	10,100,000	0	(100,000)	0	(100,000)	0	10,000,000	0	13,600	13,600	176,606	05/15/2033	2.C FE
675930-AJ-0	Octagon 59 Ltd-OCT59 2022-1A D	D	01/18/2024	BOFAMLSEC		4,994,450	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(5,550)	(5,550)	85,753	05/15/2035	2.C FE
70469Q-AL-3	Peaks CLO 1 Ltd-PEAKS 2014-1A A2R	D	01/23/2024	RBC CAPITAL MARKETS		4,443,907	4,439,423	4,168,112	4,653,150	0	(239,095)	0	(239,095)	0	4,414,055	0	29,852	29,852	1,315,807	07/25/2030	1.A FE
70469X-AN-4	Peaks CLO 2 Ltd-PEAKS 2017-2A A1AR	D	01/22/2024	PAYDOWN		1,346,735	1,346,735	1,238,996	1,330,119	0	16,616	0	16,616	0	1,346,735	0	0	0	0	07/20/2031	1.A FE
74040T-AC-7	Preferred Term Securitie-PRETSL FLOAT 12	D	03/31/2024	PAYDOWN		5,356	5,356	5,113	5,202	0	154	0	154	0	5,356	0	0	0	0	12/23/2031	3.A FE
74040Y-AB-8	Preferred Term Securitie-SECURED	D	03/31/2024	PAYDOWN		0	0	0	0	0	(7,206)	0	(7,206)	0	0	0	0	0	(18,188)	07/03/2033	1.A FE
74041E-AA-3	Preferred Term Securitie-SECURED	D	03/31/2024	PAYDOWN		113,661	113,661	94,280	104,424	0	9,237	0	9,237	0	113,661	0	0	0	(734)	03/23/2035	1.A FE
74041N-AA-3	Preferred Term Securitie-SECURED	D	03/31/2024	PAYDOWN		1,803,087	1,803,087	1,714,041	1,803,087	0	0	0	0	0	1,803,087	0	0	0	0	12/24/2033	1.A FE
74041N-AC-9	Preferred Term Securitie-SECURED	D	03/31/2024	PAYDOWN		185,800	185,800	178,832	180,891	0	4,909	0	4,909	0	185,800	0	0	0	0	12/24/2033	1.A FE
74041N-AD-7	Preferred Term Securitie-SECURED	D	03/31/2024	PAYDOWN		526,433	526,433	506,691	511,132	0	15,300	0	15,300	0	526,433	0	0	0	0	12/24/2033	1.A FE
74041N-AL-9	Preferred Term Securitie-SECURED	D	03/31/2024	PAYDOWN		19,925	19,925	16,652	19,925	0	0	0	0	0	19,925	0	0	0	2	12/24/2033	1.A FE
74042D-AA-4	Preferred Term Securitie-SECURED	D	03/22/2024	PAYDOWN		61,330	61,330	56,462	57,289	0	4,041	0	4,041	0	61,330	0	0	0	476	03/22/2038	1.A FE
74042E-AA-2	Preferred Term Securitie-SECURED	D	03/25/2024	PAYDOWN		270,856	270,856	217,978	230,354	0	40,503	0	40,503	0	270,856	0	0	0	5,391	06/23/2035	1.B FE
74042F-AA-9	Preferred Term Securitie-SECURED	D	03/22/2024	PAYDOWN		896,502	896,502	719,254	785,586	0	110,915	0	110,915	0	896,502	0	0	0	6,618	06/22/2037	1.E FE
74042H-AA-5	Preferred Term Securitie-SECURED	D	03/22/2024	PAYDOWN		5,232,222	5,232,222	4,035,977	4,470,508	0	761,714	0	761,714	0	5,232,222	0	0	0	70,647	12/22/2035	1.A FE
74042H-AB-3	Preferred Term Securitie-SECURED	D	03/22/2024	PAYDOWN		34,033	34,033	28,952	34,033	0	0	0	0	0	34,033	0	0	0	334	12/22/2035	1.B FE
74042J-AA-1	Preferred Term Securitie-SECURED	D	03/22/2024	PAYDOWN		196,318	196,318	165,824	177,606	0	18,713	0	18,713	0	196,318	0	0	0	2,988	03/22/2038	1.A FE
74042M-AA-4	Preferred Term Securitie-SECURED	D	03/31/2024	PAYDOWN		854,351	854,351	742,451	785,169	0	69,182	0	69,182	0	854,351	0	0	0	0	09/22/2036	1.A FE
74042T-AA-9	Preferred Term Securitie-SECURED	D	03/22/2024	PAYDOWN		82,885	82,885	58,020	55,276	0	27,609	0	27,609	0	82,885	0	0	0	415	12/22/2037	1.B FE
74043A-AC-5	Preferred Term Securitie-FIRST LIEN	D	03/22/2024	PAYDOWN		250,614	250,614	288,188	216,614	0	34,000	0	34,000	0	250,614	0	0	0	2,998	12/22/2036	1.B FE
74043A-AD-3	Preferred Term Securitie-SECURED	D	03/22/2024	PAYDOWN		3,555,398	3,555,398	3,299,854	3,431,709	0	123,689	0	123,689	0	3,555,398	0	0	0	43,707	12/22/2036	1.A FE
74043C-AA-5	Preferred Term Securitie-SECURED	D	03/31/2024	PAYDOWN		726,963	726,963	555,294	608,294	0	118,669	0	118,669	0	726,963	0	0	0	0	03/22/2037	1.C FE
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	03/11/2024	PAYDOWN		195,379	195,379	86,610	(6,906)	0	202,285	0	202,285	0	195,379	0	0	0	2,088	03/10/2037	1.A FM
75000K-AA-5	RR 25 Ltd-RRAM 2023-25A A1	D	03/08/2024	PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	852,994	04/15/2036	1.A FE
75625Q-AD-1	Reckitt Benckiser Treasu-SENIOR UNSECURE	D	01/11/2024	JEFFERIESLLC		19,749,400	20,000,000	19,500,000	19,787,407	0	17,773	0	17,773	0	19,805,180	0	(55,780)	(55,780)	30,556	06/26/2024	1.G FE
75973H-AA-5	Renew 2023-1-RENEW 2023-1A A	C	03/20/2024	PAYDOWN		191,208	191,208	179,774	181,388	0	9,819	0	9,819	0	191,208	0	0	0	3,228	11/20/2058	1.A FE
761923-AA-9	REVL 2023-2 Ltd-REVL 2023-2A A1	C	03/01/2024	PAYDOWN		634,433	634,433	634,433	634,433	0	0	0	0	0	634,433	0	0	0	16,985	10/01/2048	1.E PL
761923-AB-7	REVL 2023-2 Ltd-REVL 2023-2A A2	C	03/01/2024	PAYDOWN		1,376,719	1,376,719	1,376,719	1,376,719	0	0	0	0	0	1,376,719	0	0	0	35,682	02/01/2049	1.E PL
77879R-AB-2	Rotor Engines Securitiza-ROTOR 2011-1A A	D	03/15/2024	PAYDOWN		2,355,989	2,355,989	2,308,869	2,325,163	0	30,825	0	30,825	0	2,355,989	0	0	0	74,014	06/15/2046	5.A FE
78111F-AA-6	RR 23 Ltd-RRAM 2022-23A D	D	03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	128,885	10/15/2035	3.A FE
83438J-AA-4	Soloso CDO 2007-1 Ltd-SERIES 2007-1A CLA	D	01/08/2024	PAYDOWN		1,737,158	1,737,158	1,600,357	1,621,540	0	115,618	0	115,618	0	1,737,158	0	0	0	30,763	10/07/2037	1.E FE
83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	D	02/12/2024	BOFAMLSEC		4,881,900	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(118,100)	(118,100)	121,026	10/25/2034	1.F FE
85572R-AA-7	Start Ltd/Bermuda-STARR 2018-1 A	D	03/15/2024	PAYDOWN		332,264	332,264	331,245	331,738	0	526	0	526	0	332,264	0	0	0	2,276	05/15/2043	1.G FE
85573L-AA-9	START Ireland-STARR 2019-1 A	D	03/15/2024	PAYDOWN		96,408	96,408	96,404	96,407	0	1	0	1	0	96,408	0	0	0	665	03/15/2044	2.A FE
86268H-AA-6	Strata CLO I Ltd-STRTA 2018-1A A	D	01/16/2024	PAYDOWN		1,481,282	1,481,282	1,481,282	1,483,204	0	(1,922)	0	(1,922)	0	1,481,282	0	0	0	27,428	01/15/2031	1.A FE
870674-AA-6	Sweihan PV Power Co PJSC-SECURED	D	01/31/2024	SINKING PAYMENT		22,455	22,455	21,519	21,555	0	900	0	900	0	22,455	0	0	0	416	01/31/2049	2.A FE
87169E-AA-1	Symphony CLO 35 Ltd-SYMP 2022-35A E	D	03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	204,679	07/24/2034	3.C FE
87244C-AJ-5	TIAA Churchill Middle Ma-CHMML 2016-1A A	D	01/22/2024	PAYDOWN		2,020,316	2,020,316	2,020,316	2,020,316	0	0	0	0	0	2,020,316	0	0	0	45,057	10/20/2030	1.A FE
87248K-AJ-3	TICP CLO V 2016-1 Ltd-TICP 2016-5A A1R	D	01/17/2024	PAYDOWN		609,358	609,358	593,515	598,600	0	10,758	0	10,758	0	609,358	0	0	0	12,102	07/17/2031	1.A FE
87267J-AA-1	TruPS Financials Note Se-TFINS 2018-2A A	D	01/02/2024	PAYDOWN		1,385,615	1,385,615	1,385,615	1,385,615	0	0	0	0	0	1,385,615	0	0	0	26,398	09/30/2039	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87268R-AA-2	TruPS Financials Note Se-TFINS 2019-2A A	D	02/28/2024	PAYDOWN		17,241	17,241	17,241	17,241	0	0	0	0	0	17,241	0	0	0	350	02/28/2039	1.B FE
88315L-AJ-7	Textainer Marine Contain-SERIES 2020-3A	D	03/20/2024	PAYDOWN		245,700	245,700	215,295	217,006	0	28,694	0	28,694	0	245,700	0	0	0	869	09/20/2045	1.F FE
88315L-AL-2	Textainer Marine Contain-TMCL 2021-1A A	D	03/20/2024	PAYDOWN		71,233	71,233	61,695	52,448	0	9,470	0	9,470	0	71,233	0	0	0	192	02/20/2046	1.F FE
88315L-AQ-1	Textainer Marine Contain-TMCL 2021-2A A	D	03/20/2024	PAYDOWN		185,800	185,800	162,452	162,637	0	23,163	0	23,163	0	185,800	0	0	0	691	04/20/2046	1.F FE
88315L-AS-7	Textainer Marine Contain-TMCL 2021-3A A	C	03/20/2024	PAYDOWN		59,000	59,000	48,387	48,899	0	10,101	0	10,101	0	59,000	0	0	0	191	08/20/2046	1.F FE
88606W-AA-0	Thunderbolt Aircraft Lea-SERIES 17-A CLA	D	03/15/2024	PAYDOWN		212,328	212,328	212,319	212,369	0	(41)	0	(41)	0	212,328	0	0	0	1,399	05/17/2032	2.A FE
88607A-AA-7	Thunderbolt III Aircraft-TBOLT 2019-1 A	D	03/15/2024	PAYDOWN		289,115	289,115	289,104	289,112	0	3	0	3	0	289,115	0	0	0	1,033	11/15/2039	3.B FE
89412K-AA-8	Trapeza Cdo XI Ltd-TRAP 2006-11A A1	D	01/10/2024	PAYDOWN		1,569,312	1,569,312	1,484,962	1,586,575	0	(17,262)	0	(17,262)	0	1,569,312	0	0	0	0	10/10/2041	1.A FE
89413C-AA-5	Trapeza CDO X Ltd-TRAP 2006-10A A1	D	01/08/2024	PAYDOWN		2,906,033	2,906,033	2,706,243	2,739,442	0	166,591	0	166,591	0	2,906,033	0	0	0	48,983	07/06/2041	1.A FE
89413G-AA-6	Trapeza Cdo Xii Ltd-SERIES 2007-12A CLAS	D	01/08/2024	PAYDOWN		788,698	788,698	655,605	678,093	0	110,605	0	110,605	0	788,698	0	0	0	26,257	04/06/2042	1.A FE
89707W-AB-4	Tropic CDO III Ltd-TROPC 2004-1A A2L	D	01/16/2024	PAYDOWN		6,621,192	6,621,192	5,437,323	5,944,524	0	676,668	0	676,668	0	6,621,192	0	0	0	240,626	07/15/2034	1.A FE
89708B-AA-1	Tropic CDO V Ltd-TROPC 2006-5A A1L1	D	01/16/2024	PAYDOWN		84,932	84,932	76,496	76,659	0	8,273	0	8,273	0	84,932	0	0	0	1,294	07/15/2036	1.E FE
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	03/31/2024	PAYDOWN		0	0	0	0	0	(11,874)	0	(11,874)	0	0	0	0	0	0	09/20/2039	1.C FE
898203-AB-0	TruPS Financials Note Se-TFINS 2017-2A A	D	03/31/2024	PAYDOWN		0	0	0	0	0	(9,518)	0	(9,518)	0	0	0	0	0	0	09/20/2039	1.C FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	01/15/2024	PAYDOWN		265,174	265,174	265,174	265,174	0	0	0	0	0	265,174	0	0	0	2,253	04/15/2040	1.C FE
90342W-AA-5	US Capital Funding V Ltd-USCAP 2006-5A A	D	01/10/2024	PAYDOWN		518,135	518,135	430,052	449,155	0	68,980	0	68,980	0	518,135	0	0	0	7,876	10/10/2040	1.C FE
92857W-AQ-3	VODAFONE GROUP PLC-UNSECURED BOND	D	03/14/2024	MORGAN		5,461,528	5,203,000	6,821,757	6,657,397	0	(18,600)	0	(18,600)	0	6,641,910	(1,180,382)	(1,180,382)	(1,180,382)	178,658	02/27/2037	2.B FE
92919P-AA-9	VOYA 2022-2A E-VOYA 2022-2A E	D	03/31/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/20/2034	3.C FE
94950N-AS-1	Wellfleet Clo 2019-1 Ltd-WELF 2019-1A BR	D	03/11/2024	INTLFCSTONE		5,491,255	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(8,745)	(8,745)	177,066	07/20/2032	1.F FE
95023A-AE-0	Wellfleet CLO Ltd-WELF 2021-2A C	D	03/11/2024	INTLFCSTONE		4,386,008	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	(13,992)	(13,992)	145,232	07/15/2034	1.F FE
97315M-AA-5	WIND RIVER CLO LTD-WINDR 2022-2A E	D	02/06/2024	NOMURA SECURITIES IN		3,044,960	3,200,000	3,120,000	3,112,793	0	(3,288)	0	(3,288)	0	3,109,505	0	(64,545)	(64,545)	137,845	07/20/2035	3.C FE
98875N-AC-9	Zais Clo 9 Ltd-ZAIS9 2018-2A B1	D	03/25/2024	PAYDOWN		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	44,103	07/20/2031	1.A FE
98875N-AJ-4	Zais Clo 9 Ltd-ZAIS9 2018-2A B2	D	03/25/2024	PAYDOWN		38,487,260	19,000,000	19,000,000	19,000,000	0	0	0	0	0	38,487,260	0	0	0	0	07/20/2031	1.A FE
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	D	01/16/2024	PAYDOWN		2,031,610	2,031,610	2,031,610	2,031,610	0	0	0	0	0	2,031,610	0	0	0	42,721	01/16/2031	1.A FE
98878C-AC-0	Z Capital Credit Partner-ZCCP 2018-1A A2	D	01/16/2024	PAYDOWN		541,763	541,763	532,959	550,566	0	(8,804)	0	(8,804)	0	541,763	0	0	0	11,070	01/16/2031	1.A FE
98944P-AB-3	Zephyrus Capital Aviatio-ZCAP 2018-1 A	C	03/15/2024	PAYDOWN		453,909	453,909	447,184	451,158	0	2,751	0	2,751	0	453,909	0	0	0	2,335	10/15/2038	2.B FE
F71369-AC-0	Parts Europe SA-SECURED	B	02/06/2024	CALL 100		215,020	215,020	196,454	214,645	0	(1,628)	0	(1,628)	(16,066)	196,951	10,014	8,055	18,069	5,189	07/20/2027	3.C FE
P4900*-AA-4	Gran Americas Usme Provi Senior Secured	D	02/29/2024	SINKING PAYMENT		147,530	147,530	147,530	147,530	0	0	0	0	0	147,530	0	0	0	0	03/31/2031	2.B PL
P4900*-AB-2	Gran Americas Usme Provi Senior Secured	D	02/29/2024	SINKING PAYMENT		13,120	13,120	13,120	13,120	0	0	0	0	0	13,120	0	0	0	0	03/31/2031	2.B PL
W8000#-AB-0	Samhallsbyggnadsbolaget i Norden AB	D	03/11/2024	EXCHANGE OFFER		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	23,281,167	(3,281,167)	(3,281,167)	(3,281,167)	753,553	07/21/2032	4.A PL
Y5008*-AA-2	Knausen Holding LLC Senior Secured Notes	D	01/15/2024	SINKING PAYMENT		752,400	752,400	752,400	752,400	0	0	0	0	0	752,400	0	0	0	21,287	07/15/2027	2.B FE
28931@-AB-9	ELM II INC		02/29/2024	SINKING PAYMENT		10,000	0	0	0	0	0	0	0	0	10,000	0	0	0	0	03/31/2031	5.B Z
37045X-BW-5	General Motors Financial Co Inc		02/29/2024	VARIOUS		2,589,158	0	0	0	0	0	0	0	0	2,589,158	0	0	0	0	03/31/2031	2.B Z
72303#-AA-7	Pinebridge Private Credit Rated Feeder, L.P.		03/15/2024	VARIOUS		2,152,678	0	0	0	0	0	0	0	0	2,152,678	0	0	0	0	03/31/2031	2.B Z
BC6548-71-5	WWEC Holdings II Corp		03/15/2024	SINKING PAYMENT		1,471	0	0	0	0	0	0	0	0	1,471	0	0	0	0	03/31/2031	4.C Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,494,468,325	1,559,205,036	1,533,104,473	1,536,197,292	119,050	6,504,568	(70,420)	6,694,038	(45,967)	1,578,598,705	1,333,805	(85,464,185)	(84,130,380)	27,692,649	XXX	XXX
55261F-AH-7	M&T Bank Corp-MTB 5 1/8 PERP		01/19/2024	BNP PARIBAS		1,765,140	2,000,000	2,113,018	2,045,131	0	(934)	0	(934)	0	2,044,197	0	(279,057)	(279,057)	23,347	01/01/9999	2.C FE
743315-AU-7	Progressive Corp/The-PGR 5 3/8 PERP		02/22/2024	CALL 100		7,500,000	7,500,000	7,500,000	7,500,055	0	(55)	0	(55)	0	7,500,000	0	0	0	117,663	01/01/9999	2.A FE
857477-BA-0	State Street Corp-STT 5 5/8 PERP		03/31/2024	VARIOUS		0	0	0	0	0	(7,496)	0	(7,496)	0	439	0	(439)	(439)	36,667	01/01/9999	2.A FE
K22273-6J-8	Danske Bank A/S-DANBNK 6 1/8 PERP		03/28/2024	CALL 100		15,000,000	15,000,000	14,977,500	0	0	1,395	0	1,395	0	14,978,895	0	21,105	21,105	459,375	01/01/9999	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						24,265,140	24,500,000	24,590,518	9,545,186	0	(7,090)	0	(7,090)	0	24,523,531	0	(258,391)	(258,391)	637,052	XXX	XXX
067600-AS-8	Barings Middle Market CL-BMM 2017-1A BR	D	03/11/2024	BOFAMLSEC		11,942,160	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(57,840)	(57,840)	398,410	01/20/2034	1.G
06762Q-AA-5	Babson CLO Ltd/Cayman Is-BABSN LP-3A A	D	01/22/2024	PAYDOWN		9,000,000	9,000,000	8,955,000	9,045,000	0	(45,000)	0	(45,000)	0	9,000,000	0	0	0	177,092	07/20/2033	1.A
06762Q-AC-1	Babson CLO Ltd/Cayman Is-BABSN LP-3A B	D	01/22/2024	PAYDOWN		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	99,473	07/20/2033	1.C
06763B-AE-9	Babson CLO Ltd/Cayman Is-BABSN LP-2A C	D	03/18/2024	NATIXIS CAP MKT		9,990,700	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(9,300)	(9,300)	326,801	01/20/2034	1.F
06763C-AE-7	Babson CLO Ltd/Cayman Is-BABSN LP-2A D	D	01/20/2024	PAYDOWN		2,705,396	2,705,396	2,705,396	2,705,396	0	0	0	0	0	2,705,396	0	0	0	15,218	01/20/2034	2.C
067930-AA-5	Barings Private Credit C-BPCC 2023-1A A1	D	01/16/2024	PAYDOWN		404,064	404,064	404,064	404,064	0	0	0	0	0	404,064	0	0	0	13,004	07/15/2031	1.A
000000-00-0	Barings Euro Clo 2022-1 -BABSE 2022-1A A	B	02/08/2024	PAYDOWN		16,193,679	16,193,674	14,732,468	16,547,086	0	47,754	0	47,754	(1,781,369)	14,813,470	1,380,209	1,380,209	1,380,209	213,841	10/28/2034	1.A
000000-00-0	Barings Euro Clo 2022-1 -BABSE 2022-1A B	B	02/08/2024	PAYDOWN		5,386,500	5,386,497	4,812,113	5,426,023	0	103,177	0	103,177	(582,448)	4,946,752	439,748	439,748	439,748	124,133	10/28/2034	1.C
000000-00-0	Barings Euro Clo 2022-1 -BABSE 2022-1A B	B	02/08/2024	PAYDOWN		5,386,500	5,386,497	4,812,113	5,422,888	0	106,269	0	106,269	(582,281)	4,946,876	439,624	439,624	439,624	109,132	10/28/2034	1.C
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						65,508,999	65,576,128	62,921,154	66,050,457	0	212,200	0	212,200	(2,946,098)	63,316,558	2,259,581	(67,140)	2,192,441	1,477,104	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00177#-AA-1	AMF Levered II, LLC - Revolver		02/15/2024	CA_CASH_CLOSE		2,898,462	2,898,462	2,898,462	2,898,462	0	0	0	0	0	2,898,462	0	0	0	35,830	03/26/2031	1.C PL
00216C-AD-5	AQ Sunshine Inc./Term Loan 3/19		03/31/2024	CA_CASH_CLOSE		1,107,988	1,107,988	1,088,597	1,097,207	0	0	0	0	0	1,097,207	0	10,781	10,781	159,238	04/15/2025	3.B PL
00216C-AF-0	AQ SUNSHINE INC. - TERM LOAN B		03/31/2024	CA_CASH_CLOSE		382,094	382,094	381,103	381,312	0	0	0	0	0	381,311	0	783	783	90,362	04/15/2025	3.B PL
00216C-AH-6	AQ SUNSHINE INC. - TRANCHE C TERM LOAN		03/31/2024	CA_CASH_CLOSE		184,248	184,248	183,993	184,025	0	0	0	0	0	184,025	0	223	223	27,301	04/15/2025	5.B GI
00221*-AB-9	ASC Communications LLC 2022 Term Loan		03/01/2024	CA_CASH_CLOSE		31,225	31,225	30,722	30,722	0	0	0	0	0	30,722	0	503	503	1,508	07/15/2027	4.B
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		03/28/2024	CA_CASH_CLOSE		5,569	5,569	5,569	5,569	0	0	0	0	0	5,569	0	0	0	150	07/31/2026	1.G PL
00228*-AB-2	ATI RESTORATION LLC - INITIAL DDTL		03/28/2024	CA_CASH_CLOSE		7,037	7,037	7,037	7,037	0	0	0	0	0	7,037	0	0	0	(135)	07/31/2026	1.G PL
00233#-AA-3	ATL II MRO Holdings Inc. - Senior Term L		03/28/2024	CA_CASH_CLOSE		3,183	3,183	3,103	3,103	0	0	0	0	0	3,103	0	80	80	260	11/01/2028	5.B GI
00241@-AA-5	AMF ENDEAVOUR, LLC, - Senior Secured Loa		03/15/2024	CA_CASH_CLOSE		1,173,333	1,173,333	1,173,333	1,173,333	0	0	0	0	0	1,173,333	0	0	0	32,112	10/02/2033	1.F PL
00242*-AC-2	AirX Climate Solutions Inc - Term Loan		03/28/2024	CA_CASH_CLOSE		1,467	1,467	1,430	1,430	0	0	0	0	0	1,430	0	37	37	44	11/07/2029	4.C Z
00437Z-MO-0	Accuserve Solutions Inc - 2024 Increment		03/15/2024	BANK LOANS BARINGS		136,364	136,364	136,364	0	0	0	0	0	0	136,364	0	0	0	0	03/15/2030	3.B Z
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		03/31/2024	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	(638)	05/11/2024	4.B PL
00453@-AB-6	Accurus Aerospace Corporation - 2022 A-1		03/31/2024	CA_CASH_CLOSE		9,997	9,997	9,847	9,847	0	0	0	0	0	9,847	0	150	150	572	04/05/2028	5.A
00777Y-AC-0	Adviser Investments - 2022 Delayed Draw		03/31/2024	CA_CASH_CLOSE		453	453	453	453	0	0	0	0	0	453	0	0	0	14	08/31/2028	4.C Z
00777Y-AD-8	Adviser Investments - 2022 1st Lien Term		03/31/2024	CA_CASH_CLOSE		1,095	1,095	1,073	1,073	0	0	0	0	0	1,073	0	22	22	56	08/31/2028	4.B PL
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		01/02/2024	CA_CASH_CLOSE		1,131	1,131	1,131	1,131	0	0	0	0	0	1,131	0	0	0	(21)	02/07/2026	3.A PL
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa		01/02/2024	CA_CASH_CLOSE		632	632	632	632	0	0	0	0	0	632	0	0	0	(20)	02/07/2026	3.A PL
00843@-AA-7	AffiniPay Midco, LLC/Term Loan 2/20		01/02/2024	VARIOUS		443,386	443,386	443,386	443,386	0	0	0	0	0	443,386	0	0	0	(5,370)	03/02/2026	3.B PL
00843@-AB-5	AFFINIPAY MIDCO LLC - INCREMENTAL TERM		01/02/2024	VARIOUS		44,920	44,920	44,920	44,920	0	0	0	0	0	44,920	0	0	0	478	03/02/2026	3.B PL
00843@-AC-3	AFFINIPAY MIDCO LLC - 2ND AMENDMENT TL		01/02/2024	VARIOUS		111,827	111,827	111,827	111,827	0	0	0	0	0	111,827	0	0	0	1,207	03/02/2026	3.B PL
00910#-AG-0	Air Comm Corporation LLC - 2021 Incremen		03/29/2024	CA_CASH_CLOSE		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	0	06/01/2027	4.B PL
00911*-AA-6	Air Comm Corporation LLC - 2023 Increme		03/29/2024	CA_CASH_CLOSE		1,297	1,297	1,297	1,297	0	0	0	0	0	1,297	0	0	0	20	07/01/2027	4.B PL
02124T-AA-1	Qatar Airways Senior Term Loa		02/15/2024	CA_CASH_CLOSE		580,768	580,768	578,452	578,452	0	0	0	0	0	578,452	0	2,316	2,316	12,846	05/06/2031	1.D PL
03233*-AA-1	Amtech Software - Term Loan		03/31/2024	CA_CASH_CLOSE		6,818	6,818	6,818	6,818	0	0	0	0	0	6,818	0	0	0	194	11/02/2027	5.A
03233*-AC-7	Amtech Software - Delayed Draw Term Loan		03/31/2024	CA_CASH_CLOSE		2,273	2,273	2,273	2,273	0	0	0	0	0	2,273	0	0	0	115	11/02/2027	5.A
03272*-AA-3	ANAQUA PARENT HOLDINGS INC. - TERM LOAN		03/31/2024	CA_CASH_CLOSE		364	364	364	364	0	0	0	0	0	364	0	0	0	(25)	04/10/2026	3.B PL
03272*-AB-1	ANAQUA PARENT HOLDINGS INC. - DELAYED D		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	5	04/10/2026	3.B PL
04965@-AA-1	Atreides Funding Trust - Pass-Through In		03/18/2024	CA_CASH_CLOSE		2,471,600	2,471,600	2,471,600	2,471,600	0	0	0	0	0	2,471,600	0	0	0	4,457	11/18/2083	1.G PL
05464#-AA-2	Axiom Merger Sub Inc./Facility B Term Lo		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	(49)	0	(49)	0	0	0	0	0	(1)	04/10/2024	3.B PL
05631*-AC-0	BREDIF MM LSA LLC - Term Loan Series 202		01/22/2024	CA_CASH_CLOSE		106,620	106,620	106,620	106,620	0	0	0	0	0	106,620	0	0	0	691	10/20/2027	1.E PL
05634@-AB-7	BSI3 Hold Teal Inc. - First Lien Term Lo		03/29/2024	CA_CASH_CLOSE		229,167	229,167	229,167	229,167	0	0	0	0	0	229,167	0	0	0	14,642	08/21/2028	2.C PL
05637@-AB-4	BTC Holdings Fund III LLC Class A-D DDTL		01/22/2024	DIRECT		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	0	07/19/2032	1.D Z
06683@-AA-7	BANYAN SOFTWARE HOLDINGS LLC - TERM LOA		03/28/2024	CA_CASH_CLOSE		1,050	1,050	1,050	1,050	0	0	0	0	0	1,050	0	0	0	(31)	10/30/2026	3.B PL
06683@-AB-5	BANYAN SOFTWARE HOLDINGS LLC - DELAYED		03/28/2024	VARIOUS		600	600	600	600	0	0	0	0	0	600	0	0	0	(3,487)	10/30/2026	3.B PL
07363*-AD-8	BEACON MOBILITY CORP AMEND NO 4 DDTL		03/31/2024	CA_CASH_CLOSE		13,201	13,201	13,201	13,201	0	0	0	0	0	13,201	0	0	0	134	05/22/2024	4.C
08890@-AA-2	Beyond Risk - Term Loan		03/29/2024	CA_CASH_CLOSE		8,001	8,001	7,841	7,847	0	0	0	0	0	7,847	0	154	154	305	10/08/2027	4.C
08890@-AB-0	Beyond Risk - Delayed Draw Term Loan		03/29/2024	CA_CASH_CLOSE		6,369	6,369	6,369	6,369	0	0	0	0	0	6,369	0	0	0	99	10/08/2027	4.C
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN		03/18/2024	CA_CASH_CLOSE		154,262	154,262	154,262	154,262	0	0	0	0	0	154,262	0	0	0	(3,956)	12/29/2025	3.A PL
000000-00-0	Spatial Business Systems - Delayed Draw		03/28/2024	CA_CASH_CLOSE		2,344	2,344	2,344	2,344	0	0	0	0	0	2,344	0	0	0	147	10/03/2028	4.C Z
10947U-AC-2	BrightSign - Term Loan		03/28/2024	CA_CASH_CLOSE		5,580	5,580	5,524	5,526	0	(2)	0	(2)	0	5,526	0	54	54	629	10/14/2027	3.A PL
10970#-AA-9	Brinley PD SPV I LLC/Revolving Facility		02/06/2024	CA_CASH_CLOSE		4,114,583	4,114,583	4,080,432	3,930,432	0	0	0	0	0	4,080,431	0	34,152	34,152	0	10/14/2032	1.F PL
12464@-AA-0	CAI Software - Term Loan		03/29/2024	CA_CASH_CLOSE		9,873	9,873	9,676	9,676	0	0	0	0	0	9,676	0	197	197	0	12/10/2028	5.A
12721#-AA-7	CVP Holdco, Inc./Delayed Draw Term Loan		03/28/2024	CA_CASH_CLOSE		2,568	2,568	2,568	2,568	0	0	0	0	0	2,568	0	0	0	(35)	10/31/2025	3.B PL
12721#-AB-5	CVP Holdco Inc./Term Loan 10/19		03/31/2024	CA_CASH_CLOSE		1,540	1,540	1,540	1,540	0	0	0	0	0	1,540	0	0	0	(28)	10/31/2025	3.B PL
12721#-AC-3	CVP HOLDCO INC. - DELAYED DRAW TERM LOA		03/28/2024	CA_CASH_CLOSE		1,104	1,104	1,104	1,104	0	0	0	0	0	1,104	0	0	0	(57)	10/31/2025	3.B PL
12756@-AA-7	Cogency Global - Term Loan		03/29/2024	CA_CASH_CLOSE		159,998	159,998	156,798	156,798	0	0	0	0	0	156,798	0	3,200	3,200	4,146	02/14/2028	4.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12756@-AB-5	CGI PARENT LLC 1st AMEND TERM LOAN		03/29/2024	CA_CASH_CLOSE		1,223	1,223	1,186	1,186	0	0	0	0	0	1,186	0	37	37	102	02/14/2028	4.C
..12758#-AA-3	CMFT RE Lending Sub MM, LLC - Term Loan		03/31/2024	CA_CASH_CLOSE		15,733,370	15,733,370	15,733,370	15,733,370	0	0	0	0	0	15,733,370	0	0	0	90,950	07/16/2027	1.G PL
..12758#-AD-7	CMFT RE Lending Sub MM, LLC - Term Loan		03/31/2024	CA_CASH_CLOSE		13,252,113	13,252,113	13,252,113	13,252,113	0	0	0	0	0	13,252,113	0	0	0	74,442	09/06/2027	1.F PL
..12759#-AA-2	CELF SPV LLC - Revolving Senior Secured		02/06/2024	CA_CASH_CLOSE		9,642,857	9,642,857	9,642,857	9,642,857	0	0	0	0	0	9,642,857	0	0	0	85,697	12/20/2029	1.F PL
..14318*-AA-6	CARLYLE SECURED LENDING III SPV, - Senio		01/12/2024	CA_CASH_CLOSE		3,720,000	3,720,000	3,720,000	3,720,000	0	0	0	0	0	3,720,000	0	0	0	1,810	09/30/2030	2.A PL
..15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		02/06/2024	BANK LOANS BARINGS		5,210,440	5,210,440	4,624,419	4,694,697	0	0	0	0	0	4,766,212	0	444,228	444,228	0	10/09/2025	5.C PL
..16117L-CB-3	Charter Communications I TL B-4 due Dece		03/29/2024	CA_CASH_CLOSE		13,532	13,532	13,464	13,464	0	0	0	0	0	13,464	0	68	68	72	11/30/2030	2.C FE
..19076*-AA-7	COBALT BUYER SUB INC. - CLOSING DATE TE		03/28/2024	CA_CASH_CLOSE		1,406	1,406	1,406	1,406	0	0	0	0	0	1,406	0	0	0	(8)	10/02/2028	3.A PL
..19076*-AB-5	COBALT BUYER SUB INC. - DELAYED DRAW TE		03/28/2024	CA_CASH_CLOSE		466	466	466	466	0	0	0	0	0	466	0	0	0	2	10/02/2028	3.A PL
. 000000-00-0	Comply365 - 2023 Incremental Term Loan		03/31/2024	CA_CASH_CLOSE		459	459	450	450	0	0	0	0	0	450	0	9	9	0	12/21/2029	4.C Z
..21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS INC. -		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	(30)	01/20/2027	3.A PL
..21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS INC. -		03/31/2024	CA_CASH_CLOSE		540	540	540	540	0	0	0	0	0	540	0	0	0	(20)	01/20/2027	3.A PL
..21257@-AC-8	Convey Health Solutions Inc./Term Loan		03/28/2024	CA_CASH_CLOSE		6,908	6,908	6,908	6,908	0	0	0	0	0	6,908	0	0	0	(67)	09/04/2026	2.C PL
..23344U-AC-4	DS Admiral Bidco LLC-DSADBI TL 1L USD		03/31/2024	CA_CASH_CLOSE		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	181	03/16/2028	3.A PL
..23345U-AB-5	Disa Holdings Corp. - Delayed Draw Term		01/02/2024	CA_CASH_CLOSE		178	178	178	178	0	0	0	0	0	178	0	0	0	5	09/09/2028	3.A PL
..23345U-AD-1	Disa Holdings Corp. - Term Loan A		01/02/2024	CA_CASH_CLOSE		1,066	1,066	1,034	1,034	0	0	0	0	0	1,034	0	32	32	40	09/09/2028	3.A PL
..23363#-AB-5	DRS Holdings III Inc./Term Loan 11/19		03/28/2024	CA_CASH_CLOSE		8,626	8,626	8,626	8,626	0	0	0	0	0	8,626	0	0	0	(100)	11/01/2025	3.A PL
..23363#-AC-3	DRS HOLDINGS III INC. - 2021 TERM LOAN		03/28/2024	CA_CASH_CLOSE		4,934	4,934	4,934	4,934	0	0	0	0	0	4,934	0	0	0	87	11/01/2025	3.A PL
..24360@-AC-6	DECOPAC INC. - TERM B LOAN		03/28/2024	CA_CASH_CLOSE		2,739	2,739	2,739	2,739	0	0	0	0	0	2,739	0	0	0	(87)	05/15/2028	3.B PL
..24823@-AA-1	DENALI HOLDCO LLC		01/16/2024	CA_CASH_CLOSE		921	921	921	921	0	0	0	0	0	921	0	0	0	(66)	09/15/2027	3.B PL
..25403#-AN-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/29/2024	CA_CASH_CLOSE		14,100	14,100	14,100	14,100	0	0	0	0	0	14,100	0	0	0	(514)	08/04/2025	3.C PL
..25403#-AR-7	DILIGENT CORPORATION		03/29/2024	CA_CASH_CLOSE		194	194	194	194	0	0	0	0	0	194	0	0	0	(7)	08/04/2025	3.C PL
..25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/29/2024	CA_CASH_CLOSE		938	938	928	930	0	0	0	0	0	930	0	8	8	(32)	08/04/2025	3.C PL
..25403#-AU-0	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/29/2024	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	(32)	08/04/2025	3.C PL
..25403#-AW-6	Diligent Corporation - 2022 Delayed Draw		03/29/2024	CA_CASH_CLOSE		458	458	458	458	0	0	0	0	0	458	0	0	0	0	08/04/2025	3.C PL
. 000000-00-0	Dwyer Instruments Inc - 2022 Upsize Dela		03/31/2024	CA_CASH_CLOSE		844	844	844	844	0	0	0	0	0	844	0	0	0	2	07/21/2027	4.C Z
..26745L-AC-2	Dwyer Instruments Inc - Term Loan		03/31/2024	CA_CASH_CLOSE		3,376	3,376	3,309	3,309	0	0	0	0	0	3,308	0	68	68	94	07/01/2027	5.A
..26789#-AA-6	DYNAMIC NC AEROSPACE HOLDINGS LLC - TER		01/02/2024	CA_CASH_CLOSE		5,537	5,537	5,537	5,537	0	0	0	0	0	5,537	0	0	0	0	12/30/2026	2.C PL
..26869@-AA-1	Standard Elevator Systems - Term Loan		03/29/2024	CA_CASH_CLOSE		12,373	12,373	12,125	12,128	0	0	0	0	0	12,129	0	244	244	179	12/02/2027	5.B GI
..26869@-AB-9	Standard Elevator Systems - Delayed Draw		03/29/2024	CA_CASH_CLOSE		3,886	3,886	3,886	3,886	0	0	0	0	0	3,886	0	0	0	41	12/02/2027	5.B GI
..26887@-AA-9	EP WEALTH ADVISORS LLC - TERM LOAN		03/28/2024	CA_CASH_CLOSE		1,275	1,275	1,275	1,275	0	0	0	0	0	1,275	0	0	0	(35)	09/04/2026	1.G PL
..26887@-AB-7	EP WEALTH ADVISORS LLC - DELAYED DRAW T		03/28/2024	CA_CASH_CLOSE		2,631	2,631	2,631	2,631	0	0	0	0	0	2,631	0	0	0	(55)	09/04/2026	1.G PL
..26888*-AA-0	EPS Nass Parent Inc. - Term Loan		03/31/2024	CA_CASH_CLOSE		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	0	04/19/2028	2.C PL
..26888*-AB-8	EPS Nass Parent Inc. - Delayed Draw Term		03/28/2024	CA_CASH_CLOSE		64	64	64	64	0	0	0	0	0	64	0	0	0	(3)	04/19/2028	2.C PL
..28619*-AA-2	ELEMICA PARENT INC. - DELAYED DRAW TERM		03/28/2024	CA_CASH_CLOSE		592	592	592	592	0	0	0	0	0	592	0	0	0	(39)	09/18/2025	3.B PL
..28619*-AB-0	Elemica Parent Inc./Term Loan 9/19		03/28/2024	CA_CASH_CLOSE		6,120	6,120	5,967	6,025	0	0	0	0	0	6,025	0	95	95	(202)	09/18/2025	3.B PL
..28619*-AC-8	ELEMICA PARENT INC. - AMENDMENT NO. 1 T		03/28/2024	CA_CASH_CLOSE		332	332	332	332	0	0	0	0	0	332	0	0	0	(22)	09/18/2025	3.B PL
..28619*-AD-6	ELEMICA PARENT INC. - AMENDMENT NO. 1 D		03/28/2024	CA_CASH_CLOSE		858	858	858	858	0	0	0	0	0	858	0	0	0	14	09/18/2025	5.B GI
..28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS LLC		03/28/2024	CA_CASH_CLOSE		901	901	901	901	0	0	0	0	0	901	0	0	0	(32)	12/18/2026	3.A PL
..28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS LLC		02/01/2024	CA_CASH_CLOSE		2,349	2,349	2,349	2,349	0	0	0	0	0	2,349	0	0	0	(39)	12/18/2026	3.A PL
..29251@-AB-9	Encina Business Credit SPV LLC Revolving		03/12/2024	CA_CASH_CLOSE		19,520,000	19,520,000	19,520,000	9,760,000	0	0	0	0	0	19,520,000	0	0	0	45,751	07/07/2028	2.B PL
..29427*-AA-2	Goldcup 17308 AB/USD Term Loan 10/18		03/31/2024	CA_CASH_CLOSE		3,672	3,672	3,589	3,633	0	0	0	0	0	3,633	0	39	39	(58)	04/09/2026	3.C PL
..29643*-AC-6	EShipping LLC DDTL		03/28/2024	CA_CASH_CLOSE		737	737	737	737	0	0	0	0	0	737	0	0	0	1,086	11/05/2027	4.C
..29668#-AA-6	ESSENTIAL SERVICES HOLDING CORPORATION -		01/02/2024	CA_CASH_CLOSE		13,001	13,001	13,001	13,001	0	0	0	0	0	13,001	0	0	0	(212)	11/16/2026	3.B PL
..29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION -		01/02/2024	CA_CASH_CLOSE		8,372	8,372	8,372	8,372	0	0	0	0	0	8,372	0	0	0	0	11/16/2026	3.B PL
..29668#-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION -		01/02/2024	CA_CASH_CLOSE		7,742	7,742	7,742	7,742	0	0	0	0	0	7,742	0	0	0	0	11/16/2026	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		03/15/2024	CA_CASH_CLOSE		202,500	202,500	202,500	202,500	0	0	0	0	0	202,500	0	0	0	3,950	09/20/2029	1.F PL ....
..30319*-AA-1	FSS Buyer LLC Initial Term Loan		03/29/2024	CA_CASH_CLOSE		18,633	18,633	18,260	18,278	0	(18)	0	(18)	0	18,278	0	355	355	359	08/31/2028	4.C .....
..31168@-AA-9	Fasanara Apex 3 12/22/25		03/15/2024	CA_CASH_CLOSE		13,120,209	13,120,209	13,131,477	13,131,477	0	0	0	0	0	13,131,477	0	(11,268)	(11,268)	221,381	12/22/2025	2.C PL ....
..34960#-AC-7	Fortis Payment Systems LLC - 2022 Term L		03/29/2024	CA_CASH_CLOSE		1,493	1,493	1,441	1,441	0	0	0	0	0	1,440	0	53	53	40	02/13/2026	4.C .....
..34962B-AB-6	Fortis Payment Systems LLC - 2022 Delaye		03/29/2024	CA_CASH_CLOSE		3,259	3,259	3,259	3,259	0	0	0	0	0	3,259	0	0	0	2	02/13/2026	4.C .....
..35042#-AC-6	FOUNDATION CONSUMER BRANDS LLC - TERM L		02/29/2024	CA_CASH_CLOSE		1,492	1,492	1,492	1,492	0	0	0	0	0	1,492	0	0	0	(125)	10/01/2026	2.C PL ....
..35042@-AA-2	Foundation Finance Trust - Fixed Class A		03/15/2024	CA_CASH_CLOSE		5,103,167	5,103,167	5,087,807	5,087,807	0	0	0	0	0	5,087,807	0	15,360	15,360	107,528	10/15/2042	1.A PL ....
..36152#-AA-4	GB EAGLE BUYER INC INITIAL TERM LN		03/28/2024	CA_CASH_CLOSE		5,242	5,242	5,085	5,085	0	0	0	0	0	5,085	0	157	157	155	12/01/2028	4.C .....
..36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM		03/31/2024	CA_CASH_CLOSE		929	929	929	929	0	0	0	0	0	929	0	0	0	0	09/29/2028	3.B PL ....
..38870#-AG-8	GraphPad Software Inc. ProteinMetrics In		03/29/2024	CA_CASH_CLOSE		16,304	16,304	16,141	16,144	0	0	0	0	0	16,143	0	161	161	441	04/27/2027	5.A .....
..40348#-AB-9	Gutter Buyer, Inc. - Term Loan Tranche A		03/31/2024	CA_CASH_CLOSE		2,163	2,163	3,441	3,410	0	0	0	0	0	3,410	0	(1,247)	(1,247)	0	03/08/2025	3.A PL ....
..40481#-AA-8	HH - STELLA INC. - INITIAL TERM LOAN		03/28/2024	CA_CASH_CLOSE		1,204	1,204	1,204	1,204	0	0	0	0	0	1,204	0	0	0	0	04/24/2028	3.B PL ....
..40481#-AB-6	HH - STELLA INC. - DELAYED DRAW TERM LO		03/28/2024	VARIOUS		426	426	426	426	0	0	0	0	0	426	0	0	0	(253)	04/24/2028	3.B PL ....
..40487*-AA-6	HV Voyage L.P. - 1st Lien Term Loan (Las		03/31/2024	CA_CASH_CLOSE		3,078,947	3,078,947	3,078,947	3,078,947	0	0	0	0	0	3,078,947	0	0	0	80,336	03/15/2028	1.G PL ....
..40487*-AB-4	HV Voyage L.P. - 1st Lien Term Loan (Par		01/18/2024	CA_CASH_CLOSE		402,008	402,008	402,008	402,008	0	0	0	0	0	402,008	0	0	0	0	03/15/2028	1.G PL ....
..40490@-AA-9	HTI Technology & Industries - 2022 Term		03/31/2024	CA_CASH_CLOSE		1,378	1,378	1,358	1,358	0	0	0	0	0	1,357	0	21	21	0	07/07/2025	5.A .....
..40490@-AB-7	HTI Technology & Industries - 2022 Delay		03/31/2024	CA_CASH_CLOSE		295	295	4	4	0	0	0	0	0	4	0	291	291	0	07/07/2025	5.A .....
..40490@-AE-1	HTI Technology & Industries - 2023 Incre		03/31/2024	CA_CASH_CLOSE		569	569	551	551	0	0	0	0	0	552	0	17	17	20	07/27/2025	5.A .....
..40494#-AA-3	HXSG Intermediary 2 LLC - Term Loan		03/29/2024	CA_CASH_CLOSE		3,113	3,113	3,051	3,051	0	0	0	0	0	3,051	0	62	62	27	11/28/2029	4.C Z ....
..41902@-AA-9	Sigma Electric Manufacturing Corporation		03/28/2024	CA_CASH_CLOSE		105,010	105,010	102,901	104,296	0	(73)	0	(73)	0	104,296	0	714	714	(1,609)	10/31/2024	3.A Z ....
..41902@-AB-7	Sigma Electric Manufacturing Corporation		03/28/2024	CA_CASH_CLOSE		1,912	1,912	1,893	1,903	0	(11)	0	(11)	0	1,904	0	8	8	(56)	10/31/2024	3.A Z ....
..42258@-AA-7	HEAVY CONSTR SYS SPECIALISTS LLC INITIAL		03/29/2024	CA_CASH_CLOSE		11,404	11,404	11,175	11,180	0	(4)	0	(4)	0	11,180	0	224	224	322	11/16/2028	5.A .....
..42981#-AA-9	HIGH STREET BUYER INC. - DELAYED DRAW T		03/28/2024	CA_CASH_CLOSE		2,608	2,608	2,608	2,608	0	0	0	0	0	2,608	0	0	0	(48)	04/14/2028	3.B PL ....
..42983#-AA-7	HIGH STREET BUYER INC. - TERM LOAN B		03/28/2024	CA_CASH_CLOSE		2,099	2,099	2,099	2,099	0	0	0	0	0	2,099	0	0	0	(25)	04/14/2028	3.B PL ....
..42983#-AB-5	HIGH STREET BUYER INC. - DELAYED DRAW T		03/28/2024	CA_CASH_CLOSE		405	405	405	405	0	0	0	0	0	405	0	0	0	(9)	04/14/2028	3.B PL ....
..42983#-AC-3	HIGH STREET BUYER INC. - DELAYED DRAW T		03/28/2024	CA_CASH_CLOSE		1,239	1,239	1,239	1,239	0	0	0	0	0	1,239	0	0	0	(26)	04/14/2028	3.B PL ....
..44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0		03/31/2024	CA_CASH_CLOSE		4,217	4,217	4,217	4,217	0	0	0	0	0	4,217	0	0	0	(186)	04/30/2024	3.C PL ....
..45054@-AA-6	ITI Intermodal - Term Loan		03/29/2024	CA_CASH_CLOSE		3,237	3,237	3,168	3,168	0	0	0	0	0	3,168	0	69	69	254	12/20/2027	3.A PL ....
..45054@-AB-4	ITI Intermodal INC - Delayed Draw Term L		03/29/2024	CA_CASH_CLOSE		462	462	462	462	0	0	0	0	0	462	0	0	0	45	12/21/2027	3.A PL ....
..45054@-AD-0	ITI Intermodal Inc. - 2023 Incremental T		03/29/2024	CA_CASH_CLOSE		945	945	916	916	0	0	0	0	0	917	0	28	28	96	12/20/2027	2.C PL ....
..45054@-AE-8	ITI Intermodal Inc. - 2023 Columbia Dela		03/29/2024	CA_CASH_CLOSE		499	499	499	499	0	0	0	0	0	499	0	0	0	80	12/21/2027	2.C PL ....
..45321*-AA-5	Implus Footcare LLC/Spenco Incremental		03/28/2024	CA_CASH_CLOSE		1,030	1,030	1,027	1,032	0	(3)	0	(3)	0	1,030	0	0	0	(23)	04/30/2024	3.C PL ....
..45686@-AB-0	Infrastripe LLC		03/28/2024	CA_CASH_CLOSE		70,010	70,010	68,843	69,313	0	(42)	0	(42)	0	69,313	0	697	697	0	09/30/2024	3.A PL ....
..45686@-AC-8	Infrastripe LLC Delayed Draw		03/28/2024	CA_CASH_CLOSE		40,852	40,852	40,852	40,852	0	0	0	0	0	40,852	0	0	0	123	09/30/2024	3.A PL ....
..46126#-AA-6	IntraPac International LLC/U.S. Term Loa		03/28/2024	CA_CASH_CLOSE		5,652	5,652	5,524	5,578	0	0	0	0	0	5,579	0	73	73	(93)	01/11/2026	3.B PL ....
..46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		03/28/2024	CA_CASH_CLOSE		(91,069)	(91,069)	(91,069)	(91,069)	0	0	0	0	0	(91,069)	0	0	0	(635)	01/11/2026	3.B PL ....
..46127*-AA-9	Invesco Private Credit Opportunities Hol		01/03/2024	CA_CASH_CLOSE		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	16,555	09/23/2032	1.G PL ....
..47235#-AA-2	JEFFERIES DIRECT LENDING FUND II SPE LLC		02/15/2024	CA_CASH_CLOSE		1,545,972	1,545,972	1,545,972	1,545,972	0	0	0	0	0	1,545,972	0	0	0	25,007	06/17/2031	2.C PL ....
..47236#-AA-1	JEFFERIES DIRECT LENDING OFFSHORE FD II		03/01/2024	CA_CASH_CLOSE		956,301	956,301	956,301	956,301	0	0	0	0	0	956,301	0	0	0	17,265	06/17/2031	2.C PL ....
..47236*-AA-5	JEFFERIES DIRECT LENDING OFFSHORE FUND I		03/01/2024	CA_CASH_CLOSE		246,622	246,622	246,622	246,622	0	0	0	0	0	246,622	0	0	0	5,290	06/17/2031	2.C PL ....
..47236@-AA-3	JEFFERIES DIRECT LENDING FD II C SPE LLC		02/15/2024	CA_CASH_CLOSE		251,920	251,920	251,920	251,920	0	0	0	0	0	251,920	0	0	0	3,879	06/17/2031	2.C PL ....
..47237#-AA-0	JEFFERIES DIRECT LENDING OFFSHORE FUND I		03/01/2024	CA_CASH_CLOSE		967,557	967,557	967,557	967,557	0	0	0	0	0	967,557	0	0	0	11,054	06/17/2031	2.B PL ....
..48600*-AA-1	Katla Ventures Trust - Revolver		03/31/2024	CA_CASH_CLOSE		1,709,475	1,709,475	1,709,475	1,709,475	0	0	0	0	0	1,709,475	0	0	0	20,966	02/13/2024	1.G PL ....
..48773#-AA-8	Kellermeyer Bergensons Services LLC/Ter		03/31/2024	CA_CASH_CLOSE		190,582	190,582	188,676	189,257	0	0	0	0	0	189,257	0	1,325	1,325	8,574	11/07/2026	4.A PL ....
..48773#-AB-6	Kellermeyer Bergensons Services LLC/202		03/31/2024	CA_CASH_CLOSE		41,930	41,930	41,930	41,930	0	0	0	0	0	41,930	0	0	0	44,145	11/07/2026	4.A PL ....
..48773#-AC-4	KELLERMEYER BERGENSONS SERVICES LLC - 2		03/31/2024	CA_CASH_CLOSE		780,206	780,206	780,206	780,206	0	0	0	0	0	780,206	0	0	0	19,618	11/07/2026	4.A PL ....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
48773#-AD-2	KELLERMEYER BERGENSONS SERVICES LLC - A		03/31/2024	CA_CASH_CLOSE		1,099,862	1,099,862	1,077,865	1,079,778	0	0	0	0	0	1,079,778	0	20,084	20,084	22,514	11/07/2026	4.A PL
48881#-AB-5	Kene Acquisition Inc./Term Loan 8/19		02/08/2024	CA_CASH_CLOSE		1,180,013	1,180,013	1,150,257	1,160,420	0	0	0	0	0	1,160,420	0	19,593	19,593	21,885	08/10/2026	3.B PL
48881#-AC-3	Kene Acquisition Inc./Delayed Draw Term		02/08/2024	CA_CASH_CLOSE		197,377	197,377	197,377	197,377	0	0	0	0	0	197,377	0	0	0	0	08/10/2026	3.B PL
49375#-AA-0	DistroKid Senior Term Loa		03/29/2024	CA_CASH_CLOSE		34,827	34,827	34,131	34,160	0	0	0	0	0	34,160	0	667	667	972	09/30/2027	5.A
50050#-AC-6	KONA BUYER LLC 2022 INCREMENTAL TERM LN		03/29/2024	CA_CASH_CLOSE		10,238	10,238	10,033	10,033	0	0	0	0	0	10,033	0	205	205	259	12/11/2027	4.B
50196#-AA-5	LCN North American Fund Term Loan		03/31/2024	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	(11,812)	07/26/2034	1.F PL
50246*-AF-6	LVNV Funding LLC/ Term Loan 10/2023		03/31/2024	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	112,371	10/18/2028	1.F Z
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19		03/28/2024	CA_CASH_CLOSE		1,133	1,133	1,133	1,133	0	0	0	0	0	1,133	0	0	0	(38)	07/23/2027	3.C PL
50541#-AB-3	Laboratories Bidco LLC/Second Amendment		03/28/2024	CA_CASH_CLOSE		180	180	180	180	0	0	0	0	0	180	0	0	0	(6)	07/23/2027	3.C PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		03/28/2024	CA_CASH_CLOSE		1,151	1,151	1,151	1,151	0	0	0	0	0	1,151	0	0	0	(40)	07/23/2027	3.C PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL		03/28/2024	CA_CASH_CLOSE		5,443	5,443	5,443	5,443	0	0	0	0	0	5,443	0	0	0	(184)	07/23/2027	3.C PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		03/28/2024	CA_CASH_CLOSE		1,558	1,558	1,558	1,558	0	0	0	0	0	1,558	0	0	0	(20)	07/23/2027	5.B GI
51206#-AA-9	LAKERS BUYER INC. - TERM LOAN		03/28/2024	CA_CASH_CLOSE		3,531	3,531	3,531	3,531	0	0	0	0	0	3,531	0	0	0	(61)	03/22/2027	3.C PL
51206#-AB-7	LAKERS BUYER INC. - INITIAL DELAYED DRA		03/28/2024	CA_CASH_CLOSE		1,575	1,575	1,575	1,575	0	0	0	0	0	1,575	0	0	0	(17)	03/22/2027	3.C PL
52172*-AA-1	LeadsOnline - Term Loan		03/31/2024	CA_CASH_CLOSE		5,379	5,379	5,285	5,285	0	0	0	0	0	5,285	0	94	94	136	02/07/2028	5.A
53173#-AA-4	LIDO ADVISORS LLC - INITIAL TERM LOAN		03/31/2024	CA_CASH_CLOSE		558	558	558	558	0	0	0	0	0	558	0	0	0	(8)	06/15/2027	2.C PL
53173#-AB-2	LIDO ADVISORS LLC - DELAYED DRAW TERM L		03/31/2024	CA_CASH_CLOSE		698	698	698	698	0	0	0	0	0	698	0	0	0	0	06/15/2027	2.C PL
53186*-AB-1	LIFE EXTENSION INSTITUTE INC RESTATEMENT		03/31/2024	CA_CASH_CLOSE		9,441	9,441	9,441	9,441	0	0	0	0	0	9,441	0	0	0	83	02/19/2024	5.A
54405#-AC-0	LORDCAP GREEN TR 2022-A SUBI CTF 225 MAI		03/31/2024	CA_CASH_CLOSE		45,465	45,465	45,465	45,465	0	0	0	0	0	45,465	0	0	0	0	08/30/2039	1.F PL
55183*-AC-7	Lynx Franchising LLC - 2021-09 Increment		03/29/2024	CA_CASH_CLOSE		14,757	14,757	14,462	14,462	0	0	0	0	0	14,462	0	295	295	427	12/23/2026	4.C
55371*-AU-9	MRI Software LLC/Term Loan 2/20		03/31/2024	CA_CASH_CLOSE		680,159	680,159	680,159	680,159	0	0	0	0	0	680,159	0	0	0	(11,259)	02/10/2026	4.A PL
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		03/31/2024	CA_CASH_CLOSE		126,265	126,265	126,265	126,265	0	0	0	0	0	126,265	0	0	0	(1,057)	02/10/2026	4.A PL
56629#-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		03/29/2024	CA_CASH_CLOSE		816	816	800	801	0	(1)	0	(1)	0	801	0	15	15	(55)	06/23/2028	3.C PL
56629#-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED		03/29/2024	CA_CASH_CLOSE		520	520	520	520	0	0	0	0	0	520	0	0	0	(13)	06/23/2028	3.C PL
57233#-AB-1	Marshall Excelsior - Term Loan		03/29/2024	CA_CASH_CLOSE		2,288	2,288	2,248	2,248	0	0	0	0	0	2,248	0	40	40	0	02/18/2028	4.C
57780#-AA-2	MAVERICK ACQUISITION INC. - TERM LOAN		03/29/2024	CA_CASH_CLOSE		780	780	780	780	0	0	0	0	0	780	0	0	0	(53)	06/01/2027	3.B PL
57780#-AB-0	MAVERICK ACQUISITION INC. - DELAYED DRA		03/29/2024	CA_CASH_CLOSE		177	177	175	175	0	0	0	0	0	175	0	2	2	(11)	06/01/2027	3.B PL
59509#-AA-6	Micromeritics Instrument Corp./Term Loan		03/27/2024	CA_CASH_CLOSE		22,561	22,561	22,561	22,561	0	0	0	0	0	22,561	0	0	0	(25)	12/18/2025	2.B PL
60510M-A#-5	Mission Lane Credit Card Master Trust -		03/08/2024	VARIOUS		800,000	800,000	800,000	0	0	0	0	0	0	800,000	0	0	0	81,056	10/15/2027	2.B PL
60510M-A@-7	Mission Lane Credit Card Master Trust -		03/08/2024	VARIOUS		3,800,000	3,800,000	3,800,000	0	0	0	0	0	0	3,800,000	0	0	0	(3,914)	10/15/2027	1.F PL
60510M-B*-8	Mission Lane Credit Card Master Trust -		03/08/2024	VARIOUS		400,000	400,000	400,000	0	0	0	0	0	0	400,000	0	0	0	66,315	10/15/2027	3.A PL
60937@-AA-8	MONICA HOLDCO (US) INC. - TERM LOAN		03/31/2024	CA_CASH_CLOSE		(10)	(10)	(10)	(10)	0	0	0	0	0	(10)	0	0	0	(72)	01/07/2028	2.C PL
62900*-AA-9	NCWS INTERMEDIATE INC. - DELAYED DRAW T		03/28/2024	CA_CASH_CLOSE		437	437	437	437	0	0	0	0	0	437	0	0	0	(15)	12/29/2026	3.A PL
62900*-AB-7	NCWS INTERMEDIATE INC. - CLOSING DATE T		03/28/2024	CA_CASH_CLOSE		722	722	722	722	0	0	0	0	0	722	0	0	0	(42)	12/29/2026	3.A PL
000000-00-0	NAW Buyer LLC - Term Loan		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	13	09/13/2029	4.C Z
62907@-AA-0	NEFCO Holding Company, LLC - Term Loan		01/02/2024	CA_CASH_CLOSE		1,308	1,308	1,282	1,282	0	0	0	0	0	1,282	0	26	26	39	08/05/2028	4.C
62907@-AB-8	NEFCO Holding Company, LLC - Delayed Dra		03/28/2024	CA_CASH_CLOSE		396	396	396	396	0	0	0	0	0	396	0	0	0	13	08/05/2028	4.C
62907@-AC-6	NEFCO Holding Company, LLC - Delayed Dra		03/28/2024	CA_CASH_CLOSE		204	204	204	204	0	0	0	0	0	204	0	0	0	30	08/05/2028	4.C
62907@-AD-4	NEFCO Holding Company, LLC - Delayed Dra		03/28/2024	CA_CASH_CLOSE		476	476	476	476	0	0	0	0	0	476	0	0	0	22	08/05/2028	4.C
62931*-AA-2	NMC Skincare Intermediate Holdings II L		03/28/2024	CA_CASH_CLOSE		1,459	1,459	1,459	1,459	0	0	0	0	0	1,459	0	0	0	0	10/31/2024	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings II L		03/28/2024	CA_CASH_CLOSE		487	487	487	487	0	0	0	0	0	487	0	0	0	(20)	10/31/2024	3.B PL
63086*-AA-3	Narda-MITEQ - Incremental Term Loan		03/29/2024	CA_CASH_CLOSE		4,152	4,152	4,079	4,079	0	0	0	0	0	4,079	0	73	73	131	12/06/2027	5.B GI
64027*-AA-3	NELIPAK HOLDINGS US TL L+425 07/02/2026		03/26/2024	CA_CASH_CLOSE		1,204,655	1,204,655	1,180,562	1,189,146	0	0	0	0	0	1,189,146	0	15,509	15,509	(16,256)	07/02/2026	3.A PL
64027*-AB-1	NELIPAK HOLDING INC TL L+425 07/02/2026		03/26/2024	CA_CASH_CLOSE		179,531	179,531	175,941	177,187	0	0	0	0	0	177,187	0	2,344	2,344	(2,422)	07/02/2026	3.A PL
65172*-AA-3	NEWPOINT JV SUB MM, LLC, - Term Loan Ser		02/15/2024	CA_CASH_CLOSE		2,362,500	2,362,500	2,362,500	2,362,500	0	0	0	0	0	2,362,500	0	0	0	29,803	01/08/2028	1.E PL
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC - TERM LOA		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	(12)	05/19/2027	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED		03/31/2024	CA_CASH_CLOSE		13	13	13	13	0	0	0	0	0	13	0	0	0	(3)	05/19/2027	3.B PL
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	3	09/15/2027	2.C PL
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	(5)	09/15/2027	2.C PL
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES INC.		03/31/2024	CA_CASH_CLOSE		277	277	277	277	0	0	0	0	0	277	0	0	0	(9)	09/15/2027	2.C PL
66703*-AA-9	Northstar Recycling - Senior Term Loan		03/29/2024	CA_CASH_CLOSE		6,464	6,464	6,335	6,340	0	0	0	0	0	6,340	0	124	124	0	10/01/2027	4.B
67008*-AA-9	NOVIPAK BUYER LLC INITIAL TERM LN		03/20/2024	CA_CASH_CLOSE		17,156	17,156	17,156	17,156	0	0	0	0	0	17,156	0	0	0	(133)	12/01/2026	2.C PL
67100#-AA-2	OC III LVS XXVI LP - Secured Loan Facili		01/22/2024	CA_CASH_CLOSE		1,054,117	1,054,117	1,054,117	1,054,117	0	0	0	0	0	1,054,117	0	0	0	17,598	11/20/2030	1.F PL
67115E-AC-4	Omega Holdings - Senior Term Loan		03/31/2024	CA_CASH_CLOSE		1,015	1,015	995	995	0	0	0	0	0	995	0	20	20	0	03/31/2029	5.B GI
67117*-AA-7	OA BUYER INC INITIAL TERM LN		03/29/2024	CA_CASH_CLOSE		18,723	18,723	18,348	18,348	0	0	0	0	0	18,349	0	374	374	82	12/20/2028	4.C
68144#-AB-6	Olympia Acquisition, Inc-2022 2nd Amendm		03/31/2024	CA_CASH_CLOSE		1	1	1	1	0	0	0	0	0	1	0	0	0	0	02/26/2027	4.C PL
68144#-AE-0	Olympia Acquisition, Inc - 2023 First Ou		01/17/2024	BANK LOANS BARINGS		943	943	943	943	0	0	0	0	0	943	0	0	0	0	02/26/2027	4.C PL
68687@-AA-3	ORO Funding I LLC - Term Loan		03/15/2024	CA_CASH_CLOSE		17,939	17,939	17,939	17,939	0	0	0	0	0	17,939	0	0	0	403	05/25/2029	1.E PL
69398*-AD-7	PDI TA Holdings Inc. - 2019 1st Lien Ter		02/01/2024	CA_CASH_CLOSE		5,347,925	5,347,925	5,341,997	5,344,941	0	0	0	0	0	5,344,941	0	2,984	2,984	0	10/24/2024	5.A
69429@-AA-4	PDQ (PDQ TOPCO LP) First Lien Term		03/28/2024	CA_CASH_CLOSE		11,093	11,093	11,093	11,093	0	0	0	0	0	11,093	0	0	0	566	08/27/2027	5.A
69429@-AB-2	PDQ (PDQ TOPCO LP) DDTL		03/28/2024	CA_CASH_CLOSE		7,596	7,596	7,596	7,596	0	0	0	0	0	7,596	0	0	0	796	08/27/2027	5.A
69451*-AA-7	PPW AERO BUYER INC INITIAL TERM LN		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	74	02/15/2029	5.B GI
70466@-AA-6	Polymer Solutions Group Holdings LLC - T		03/31/2024	CA_CASH_CLOSE		5,135	5,135	5,135	5,135	0	0	0	0	0	5,135	0	0	0	0	07/29/2024	5.B GI
70559@-AA-4	Pegasus Global Enterprise Holdings LLC/		03/28/2024	CA_CASH_CLOSE		4,139	4,139	4,032	4,078	0	(46)	0	(46)	0	4,078	0	61	61	(131)	05/29/2025	3.A PL
70559@-AB-2	Pegasus Global Enterprise Holdings LLC/		03/28/2024	CA_CASH_CLOSE		1,190	1,190	1,190	1,190	0	0	0	0	0	1,190	0	0	0	(38)	05/29/2025	3.A PL
70559@-AD-8	Pegasus Global Enterprise Holdings LLC		03/28/2024	CA_CASH_CLOSE		1,196	1,196	1,196	1,196	0	0	0	0	0	1,196	0	0	0	(41)	05/29/2025	3.A PL
70559@-AE-6	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		03/28/2024	CA_CASH_CLOSE		1,120	1,120	1,120	1,120	0	0	0	0	0	1,120	0	0	0	(38)	05/29/2025	3.A PL
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		03/28/2024	CA_CASH_CLOSE		831	831	831	831	0	0	0	0	0	831	0	0	0	(32)	05/29/2025	3.A PL
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw		03/29/2024	CA_CASH_CLOSE		273	273	273	273	0	0	0	0	0	273	0	0	0	(10)	07/23/2025	3.B PL
71667*-AB-1	Petroleum Service Group LLC/Term Loan 7/		03/29/2024	CA_CASH_CLOSE		20,432	20,432	19,977	20,162	0	0	0	0	0	20,162	0	270	270	0	07/23/2025	3.B PL
73103@-AA-9	Polara - Term Loan		03/29/2024	CA_CASH_CLOSE		7,267	7,267	7,122	7,123	0	0	0	0	0	7,122	0	145	145	64	12/03/2027	5.A
73103@-AB-7	Polara - 2022 Incremental Term Loan		03/29/2024	CA_CASH_CLOSE		6,684	6,684	6,550	6,550	0	0	0	0	0	6,550	0	134	134	59	12/03/2027	5.A
73112@-AB-6	Policy Services Company, 1L PIK Toggle T		03/31/2024	PIK NOTE BUY UP		0	0	0	0	0	0	0	0	0	0	0	0	0	(94)	06/21/2026	5.B Z
73112@-AC-4	Policy Services Company, 1L PIK Toggle D		03/31/2024	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(9,561)	06/21/2026	5.B Z
74066*-AA-4	PREMIER SPECIALTIES INC. - TERM LOAN		03/28/2024	CA_CASH_CLOSE		2,209	2,209	2,209	2,209	0	0	0	0	0	2,209	0	0	0	(19)	08/20/2027	3.A PL
74140#-AA-0	Project Potter Buyer LLC - Term Loan		03/28/2024	CA_CASH_CLOSE		6,838	6,838	6,838	6,838	0	0	0	0	0	6,838	0	0	0	110	04/17/2027	3.C PL
74140#-AB-8	PROJECT POTTER BUYER LLC - 2020 INCREME		03/28/2024	CA_CASH_CLOSE		1,503	1,503	1,503	1,503	0	0	0	0	0	1,503	0	0	0	(13)	04/23/2027	3.C PL
74140#-AC-6	PROJECT POTTER BUYER LLC - TERM LOAN		03/28/2024	CA_CASH_CLOSE		1,708	1,708	1,708	1,708	0	0	0	0	0	1,708	0	0	0	(6)	04/23/2027	3.C PL
74140#-AD-4	PROJECT POTTER BUYER LLC - DELAYED DRAW		03/28/2024	CA_CASH_CLOSE		579	579	579	579	0	0	0	0	0	579	0	0	0	(8)	04/23/2027	3.C PL
74273J-AE-3	Pro Mach Inc. First Lien Term		01/19/2024	CA_CASH_CLOSE		2,039,196	2,039,196	2,029,981	2,029,981	0	0	0	0	0	2,029,981	0	9,215	9,215	26,792	08/31/2028	4.C FE
74276G-AC-0	Process Insights - Term Loan		01/02/2024	CA_CASH_CLOSE		1,139	1,139	1,111	1,111	0	0	0	0	0	1,111	0	28	28	0	06/30/2029	5.B GI
74354#-AA-1	PROJECT ESSENTIAL BIDCO LLC - TERM LOAN		03/31/2024	CA_CASH_CLOSE		950	950	950	950	0	0	0	0	0	950	0	0	0	(16)	04/20/2028	3.C PL
74588B-AB-6	Puma Buyer TL 2029		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	1,389	07/14/2029	4.B PL
74923@-AB-3	RoadOne IntermodaLogistics - Term Loan		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	177	12/30/2028	4.C
74923@-AC-1	R1 HLDGS LLC DELAYED DRAW TERM LN		03/31/2024	CA_CASH_CLOSE		237	237	237	237	0	0	0	0	0	237	0	0	0	18	12/30/2028	4.C
75000#-AE-8	RSC Acquisition Inc./Term Loan 10/19		03/31/2024	CA_CASH_CLOSE		619,395	619,395	610,791	613,448	0	0	0	0	0	613,448	0	5,947	5,947	(1,197)	10/30/2026	3.C PL
75046T-AB-0	Radius Aerospace Inc-RADAER TL 1L USD		03/29/2024	CA_CASH_CLOSE		694	694	682	688	0	(20)	0	(20)	0	687	0	7	7	0	03/29/2025	5.B GI
75279*-AA-4	RANDYS HLDGS INC INITIAL TERM LN		03/29/2024	CA_CASH_CLOSE		4,137	4,137	4,013	4,013	0	0	0	0	0	4,013	0	124	124	186	10/31/2028	3.B PL
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY INC - T		03/28/2024	CA_CASH_CLOSE		2,117	2,117	2,117	2,117	0	0	0	0	0	2,117	0	0	0	(83)	12/31/2026	3.B PL
75645@-AA-9	Red Cedar Holdings BLP CI A Ln		02/09/2024	CA_CASH_CLOSE		2,600,325	2,600,325	2,600,325	2,600,325	0	0	0	0	0	2,600,325	0	0	0	4,918	08/10/2030	1.D PL
75734@-AB-9	Reddy Ice Holdings Inc./Term Loan 7/19		03/28/2024	CA_CASH_CLOSE		35,498	35,498	34,365	34,837	0	(157)	0	(157)	0	34,836	0	662	662	1,012	07/01/2025	3.C PL
75734@-AC-7	Reddy Ice Holdings Inc./Delayed Draw Te		03/28/2024	CA_CASH_CLOSE		1,518	1,518	1,518	1,518	0	0	0	0	0	1,518	0	0	0	(17)	07/01/2025	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75988*-AA-6	RENOVATION ACQUISITION INC TERM LOAN		03/31/2024	CA_CASH_CLOSE		12,136	12,136	11,833	11,839	0	0	0	0	0	11,839	0	297	297	656	11/15/2027	4.C
76028*-AA-4	REPAIRIFY INC. - INITIAL TERM LOAN		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	(31)	06/14/2027	1.G PL
77260#-AA-7	Rock Labor LLC - Term Loan		03/29/2024	CA_CASH_CLOSE		656	656	636	636	0	0	0	0	0	636	0	20	20	37	09/14/2029	4.C Z
78013#-AA-5	ROYAL BUYER LLC INITIAL TERM LN		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	251	08/31/2028	5.B GI
78432#-AB-8	SFE Intermediate HoldCo LLC/Incremental		03/28/2024	CA_CASH_CLOSE		1,818	1,818	1,781	1,802	0	0	0	0	0	1,802	0	16	16	(64)	07/31/2024	2.B PL
78459*-AA-8	SEI HLDG I CORP CLOSING DT TERM LOAN		02/29/2024	CA_CASH_CLOSE		5,081	5,081	4,903	4,903	0	0	0	0	0	4,903	0	178	178	156	03/27/2028	4.C Z
78488C-AH-3	SeaWorld Parks & Entertainment Inc. - 2		01/22/2024	CA_CASH_CLOSE		2,932,500	2,932,500	2,903,175	2,904,578	0	0	0	0	0	2,904,578	0	27,922	27,922	82,802	08/25/2028	3.B FE
78494*-AA-7	SPC RECEIVABLES FDG II TR SECD REV LN FA		03/20/2024	CA_CASH_CLOSE		9,740,734	9,740,734	9,740,734	9,740,734	0	0	0	0	0	9,740,734	0	0	0	225,791	10/19/2029	1.G PL
78503#-AA-4	SPV FACILITY I LLC - Senior Secured Revo		03/01/2024	CA_CASH_CLOSE		7,550,000	7,550,000	7,550,000	7,550,000	0	0	0	0	0	7,550,000	0	0	0	82,859	03/31/2033	1.G PL
78642*-AA-4	SAFE HOME SECURITY INC. - TERM LOAN		01/02/2024	CA_CASH_CLOSE		1,440	1,440	1,440	1,440	0	0	0	0	0	1,440	0	0	0	(6)	08/04/2024	2.C PL
78642*-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		01/02/2024	CA_CASH_CLOSE		113	113	113	113	0	0	0	0	0	113	0	0	0	(6)	08/04/2024	2.C PL
79400#-AA-6	Saldon Holdings Inc./First Amendment Te		03/28/2024	CA_CASH_CLOSE		875	875	866	870	0	(4)	0	(4)	0	870	0	5	5	(12)	03/13/2025	3.B PL
79400#-AB-4	Saldon Holdings Inc./Term Loan 3/19		03/28/2024	CA_CASH_CLOSE		5,426	5,426	5,290	5,353	0	(63)	0	(63)	0	5,354	0	72	72	(187)	03/13/2025	3.B PL
79400#-AC-2	SALDON HOLDINGS INC. - SECOND AMENMENT		03/28/2024	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	(6)	03/13/2025	5.B GI
80586#-AA-8	Scaled Agile Inc. - 2021 Delayed Draw Te		03/29/2024	CA_CASH_CLOSE		425	425	425	425	0	0	0	0	0	425	0	0	0	36	12/15/2028	2.B PL
80586#-AB-6	Scaled Agile Inc. - 2021 Unitranche Term		03/29/2024	CA_CASH_CLOSE		8,740	8,740	8,565	8,566	0	(1)	0	(1)	0	8,566	0	174	174	957	12/16/2028	2.B PL
816307-A@-1	SelectQuote Inc./Term Loan 10/19		03/28/2024	CA_CASH_CLOSE		140,953	140,953	140,953	140,953	0	0	0	0	0	140,953	0	0	0	(1,846)	11/05/2024	3.C PL
82419*-AB-9	Shermco Intermediate Holdings Inc. - 201		01/02/2024	CA_CASH_CLOSE		1,558	1,558	1,519	1,519	0	0	0	0	0	1,519	0	39	39	0	06/05/2026	3.B PL
82419*-AC-7	Shermco Intermediate Holdings Inc. - 202		03/31/2024	CA_CASH_CLOSE		112	112	91	91	0	0	0	0	0	91	0	21	21	0	03/06/2025	3.B PL
82565*-AA-9	SHUR-CO ACQUISITION INC. - TERM LOAN		03/28/2024	CA_CASH_CLOSE		4,198	4,198	4,198	4,198	0	0	0	0	0	4,198	0	0	0	384	06/30/2027	4.C
83176*-AA-2	Smartling Inc. - Term Loan		03/29/2024	CA_CASH_CLOSE		15,172	15,172	15,172	15,172	0	0	0	0	0	15,172	0	0	0	273	11/08/2027	4.B
83176*-AB-0	Smartling Inc. - Delayed Draw Term Loan		03/29/2024	CA_CASH_CLOSE		2,167	2,167	2,167	2,167	0	0	0	0	0	2,167	0	0	0	19	11/08/2027	4.C Z
83425*-AA-1	SOLO BUYER LP INITIAL TERM LN		03/29/2024	CA_CASH_CLOSE		11,303	11,303	11,021	11,021	0	0	0	0	0	11,020	0	283	283	168	12/01/2029	5.B GI
84724*-AA-3	Sparus Holdings LLC - 1st Lien Term Loan		03/29/2024	CA_CASH_CLOSE		3,226	3,226	3,153	3,153	0	0	0	0	0	3,153	0	73	73	167	03/19/2027	4.C
84724#-AB-1	Sparus Holdings LLC - Delayed Draw Term		03/29/2024	CA_CASH_CLOSE		504	504	504	504	0	0	0	0	0	504	0	0	0	0	03/19/2027	4.C
84724@-AA-5	Spatial Business Systems - Senior Term L		03/28/2024	CA_CASH_CLOSE		2,539	2,539	2,476	2,476	0	0	0	0	0	2,476	0	63	63	225	09/30/2028	5.B GI
84967*-AA-9	SPRING INSURANCE SOLUTIONS LLC - INITIA		03/28/2024	CA_CASH_CLOSE		2,216	2,216	2,216	2,216	0	0	0	0	0	2,216	0	0	0	(42)	11/24/2025	3.A PL
84967*-AB-7	SPRING INSURANCE SOLUTIONS LLC - DELAYE		03/28/2024	CA_CASH_CLOSE		377	377	377	377	0	0	0	0	0	377	0	0	0	(16)	11/24/2025	3.A PL
85789*-AA-2	STEALTH HOLDING LLC - U.S. INITIAL TERM		01/02/2024	CA_CASH_CLOSE		1,702	1,702	1,702	1,702	0	0	0	0	0	1,702	0	0	0	(33)	03/02/2026	4.A PL
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		01/02/2024	VARIOUS		908	908	908	908	0	0	0	0	0	908	0	0	0	(54)	03/02/2026	4.A PL
86662*-AA-2	SUN ACQUIRER CORP		03/28/2024	CA_CASH_CLOSE		4,968	4,968	4,968	4,968	0	0	0	0	0	4,968	0	0	0	(62)	09/08/2028	3.B PL
86662#-AB-0	SUN ACQUIRER CORP		03/28/2024	CA_CASH_CLOSE		3,445	3,445	3,445	3,445	0	0	0	0	0	3,445	0	0	0	32	09/08/2028	3.B PL
86738*-AA-6	Sunk Rock Foundry Partners LP/Term Loan		03/28/2024	CA_CASH_CLOSE		3,055	3,055	2,994	3,034	0	(41)	0	(41)	0	3,034	0	21	21	(89)	10/31/2024	3.A Z
86822@-AA-1	SUPERJET BUYER LLC INITIAL TERM LN		03/29/2024	CA_CASH_CLOSE		11,587	11,587	11,356	11,356	0	0	0	0	0	11,355	0	232	232	863	12/30/2027	5.A
87300*-AB-0	THG Acquisition LLC - 2019 Term Loan		03/28/2024	CA_CASH_CLOSE		1,063	1,063	1,063	1,063	0	0	0	0	0	1,063	0	0	0	(8)	12/02/2026	4.C
87300*-AC-8	THG ACQUISITION LLC Delayed Draw Term Ln		03/28/2024	CA_CASH_CLOSE		298	298	298	298	0	0	0	0	0	298	0	0	0	(2)	12/02/2026	4.C
87300*-AD-6	THG Acquisition LLC - 2020 Term Loan		03/28/2024	CA_CASH_CLOSE		875	875	875	875	0	0	0	0	0	875	0	0	0	(22)	12/02/2026	3.A PL
87300*-AE-4	THG Acquisition LLC - 2020 Delayed Draw		03/28/2024	CA_CASH_CLOSE		3,330	3,330	3,330	3,330	0	0	0	0	0	3,330	0	0	0	(44)	12/02/2026	3.A PL
87304@-AA-6	TCP HAWKER INTER LLC 2ND INCREMENTAL TER		03/28/2024	CA_CASH_CLOSE		753	753	753	753	0	0	0	0	0	753	0	0	0	0	08/30/2026	3.B PL
87304@-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR		03/28/2024	CA_CASH_CLOSE		836	836	836	836	0	0	0	0	0	836	0	0	0	0	08/28/2026	3.B PL
87326#-AA-8	TA/WEG HOLDINGS LLC - DELAYED DRAW INCR		01/02/2024	VARIOUS		177,015	177,015	177,015	177,015	0	0	0	0	0	177,015	0	0	0	0	10/04/2027	3.A PL
87326#-AB-6	TA/WEG HOLDINGS LLC - 2021 DELAYED DRAW		01/02/2024	VARIOUS		52,193	52,193	52,193	52,193	0	0	0	0	0	52,193	0	0	0	0	10/04/2027	3.A PL
87326#-AC-4	TA/WEG HOLDINGS LLC - AUGUST 2021 DELAY		01/02/2024	VARIOUS		32,684	32,684	32,684	32,684	0	0	0	0	0	32,684	0	0	0	0	10/04/2027	3.A PL
87338*-AA-8	TSYL Corp Buyer Inc Initial Term Ln A		02/29/2024	CA_CASH_CLOSE		1,494	1,494	1,464	1,464	0	0	0	0	0	1,464	0	30	30	83	12/19/2028	5.B GI
87338*-AB-6	TSYL Corp Buyer Inc Initial Term Ln B		02/29/2024	CA_CASH_CLOSE		99	99	97	97	0	0	0	0	0	97	0	2	2	0	12/19/2028	5.B GI
87338*-AC-4	Technosylva - Delayed Draw Term Loan		02/29/2024	CA_CASH_CLOSE		1,925	1,925	1,925	1,925	0	0	0	0	0	1,925	0	0	0	20	12/19/2028	4.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..87339@-AA-5	TS OPCO HLDG LLC / TRYSTAR LLC 5TH AMEN		03/28/2024	CA_CASH_CLOSE		1,702	1,702	1,659	1,659	0	0	0	0	0	1,659	0	43	43	0	09/28/2027	4.C Z
..87339@-AB-3	TS OPCO HLDG LLC/TRYSTAR LLC 6TH AMEND T		03/28/2024	CA_CASH_CLOSE		1,777	1,777	1,733	1,733	0	0	0	0	0	1,733	0	44	44	0	09/28/2027	4.C Z
..87583F-AN-8	Tank Holding Corp. - 2022 Term Loan		03/29/2024	CA_CASH_CLOSE		23,691	23,691	23,158	23,158	0	0	0	0	0	23,158	0	533	533	1,335	03/31/2028	4.B PL
..88033#-AA-0	Tencarva Machinery Company - Senior Term		03/29/2024	CA_CASH_CLOSE		12,476	12,476	12,240	12,241	0	0	0	0	0	12,241	0	235	235	581	12/20/2027	5.A
..88033#-AB-8	Tencarva Machinery Company		03/29/2024	CA_CASH_CLOSE		2,015	2,015	2,015	2,015	0	0	0	0	0	2,015	0	0	0	45	12/20/2027	5.A
..88167#-AA-8	Tetragon Financial Group (Delaware) LLC		02/21/2024	CA_CASH_CLOSE		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	105,800	07/15/2032	1.F PL
..88233F-AK-6	Vistra Operations Co LLC-VST TL B3 1L US		03/28/2024	CA_CASH_CLOSE		20,262	20,262	20,060	0	0	0	0	0	0	20,059	0	203	203	63	12/20/2030	2.C FE
..88675#-AA-3	TIKEHAU GREEN DIAMOND CFO LLC - Class A		01/16/2024	CA_CASH_CLOSE		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	14,138	12/21/2030	1.F PL
..88675#-AB-1	TIKEHAU GREEN DIAMOND CFO LLC - Class B		01/16/2024	CA_CASH_CLOSE		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,582	12/21/2030	2.C PL
..88732#-AA-4	TIMECLOCK PLUS LLC - DELAYED DRAW TERM		03/28/2024	CA_CASH_CLOSE		1,662	1,662	1,662	1,662	0	0	0	0	0	1,662	0	0	0	0	08/28/2026	4.B PL
..88732#-AC-0	TimeClock Plus LLC/Term Loan 8/19		03/28/2024	CA_CASH_CLOSE		4,014	4,014	3,934	3,960	0	0	0	0	0	3,960	0	54	54	0	08/28/2026	4.B PL
..89617*-AB-4	Trident Maritime Systems Inc. - 2021 Ter		03/29/2024	CA_CASH_CLOSE		12,136	12,136	11,954	11,954	0	0	0	0	0	11,954	0	182	182	333	02/26/2027	4.C
..89668@-AA-2	Trintech Inc - 2023 Term Loan		01/31/2024	CA_CASH_CLOSE		3,132	3,132	3,038	3,038	0	0	0	0	0	3,038	0	94	94	34	07/25/2029	4.C Z
..89989#-AF-1	Portfolio Group - Agency 1st Lien Term L		03/28/2024	CA_CASH_CLOSE		3,503	3,503	3,433	3,435	0	(2)	0	(2)	0	3,435	0	68	68	601	12/02/2025	4.B PL
..89989#-AG-9	TURBO BUYER INC AMEND NO 4 DDTL		03/28/2024	CA_CASH_CLOSE		2,627	2,627	2,627	2,627	0	0	0	0	0	2,627	0	0	0	154	12/02/2025	4.B PL
..89989#-AH-7	TURBO BUYER INC AMEND NO 5 - Delayed Dra		03/28/2024	CA_CASH_CLOSE		1,051	1,051	1,051	1,051	0	0	0	0	0	1,051	0	0	0	34	12/02/2025	4.C PL
..90139@-AA-1	Twin Brook Capital Funding XIII WSPV, LL		03/07/2024	CA_CASH_CLOSE		1,225,007	1,225,007	1,225,007	1,225,007	0	0	0	0	0	1,225,007	0	0	0	27,536	10/18/2028	1.E PL
..90140*-AA-0	Twin Brook Capital Funding XIV WSPV, LLC		03/07/2024	CA_CASH_CLOSE		832,266	832,266	832,266	832,266	0	0	0	0	0	832,266	0	0	0	18,565	10/18/2028	1.E PL
..90380@-AA-7	US SALT INVESTORS LLC - INITIAL TERM LO		03/28/2024	CA_CASH_CLOSE		8,438	8,438	8,438	8,438	0	0	0	0	0	8,438	0	0	0	471	07/19/2028	3.A PL
..90385P-AC-4	Ultimus Group Midco LLC/-ULTGRP TL 1L US		03/07/2024	CA_CASH_CLOSE		1,105,616	1,105,616	1,083,504	1,092,444	0	0	0	0	0	1,092,443	0	13,173	13,173	11,788	02/01/2026	4.B PL
..91860*-AA-6	VPC ASSET BACKED OPPORTUNISTIC CREDIT Ho		03/19/2024	CA_CASH_CLOSE		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	13,546	06/14/2029	1.F PL
..928432-A#-0	Visual Edge Technology, Inc./Last Out T		03/28/2024	CA_CASH_CLOSE		42,617	42,617	42,581	1,399	0	0	0	0	0	42,581	0	36	36	116	12/31/2025	5.B PL
..92846*-AB-1	VITAL BUYER LLC 2023 INCREMENTAL TERM LO		03/31/2024	CA_CASH_CLOSE		12,500	12,500	12,125	12,125	0	0	0	0	0	12,125	0	375	375	(1)	06/01/2028	4.C Z
..92943H-AB-5	W.R. Grace & Co. TL B		03/28/2024	CA_CASH_CLOSE		872	872	870	870	0	0	0	0	0	870	0	2	2	0	09/22/2028	4.A FE
..92974*-AA-7	WSHP FC ACQUISITION 2A TL L+625 03/30/20		03/28/2024	CA_CASH_CLOSE		9,978	9,978	9,978	9,978	0	0	0	0	0	9,978	0	0	0	(177)	03/30/2027	3.B PL
..92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDME		03/28/2024	CA_CASH_CLOSE		4,161	4,161	4,161	4,161	0	0	0	0	0	4,161	0	0	0	(94)	03/30/2027	3.B PL
..92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment		03/31/2024	CA_CASH_CLOSE		996	996	996	996	0	0	0	0	0	996	0	0	0	(18)	03/30/2027	3.B PL
..92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		03/28/2024	CA_CASH_CLOSE		833	833	806	821	0	0	0	0	0	821	0	12	12	(15)	03/30/2027	3.B PL
..92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		03/28/2024	CA_CASH_CLOSE		2,075	2,075	2,075	2,075	0	0	0	0	0	2,075	0	0	0	(37)	03/30/2028	3.B PL
..92975@-AA-4	TA/WEG Holdings LLC/Term Loan 9/19		01/02/2024	VARIOUS		252,798	252,798	252,798	252,798	0	0	0	0	0	252,798	0	0	0	0	10/02/2025	3.A PL
..92975@-AB-2	TA/WEG Holdings LLC/Initial Delayed Dra		01/02/2024	VARIOUS		168,443	168,443	168,443	168,443	0	0	0	0	0	168,443	0	0	0	0	10/02/2025	3.A PL
..93000#-AA-9	WWEC Holdings II Corp - Term Loan		03/28/2024	CA_CASH_CLOSE		4,503	4,503	4,391	4,391	0	0	0	0	0	4,390	0	113	113	241	10/03/2028	5.A
..93279#-AA-3	WALNUT PARENT INC. - INITIAL TERM LOAN		02/29/2024	CA_CASH_CLOSE		1,231	1,231	1,231	1,231	0	0	0	0	0	1,231	0	0	0	(18)	11/09/2027	3.C PL
..94184#-AA-5	WATERMILL EXPRESS LLC - TERM LOAN FACIL		01/05/2024	CA_CASH_CLOSE		333,832	333,832	333,832	333,832	0	0	0	0	0	333,832	0	0	0	(5,589)	04/20/2027	3.B PL
..94184#-AB-3	WATERMILL EXPRESS LLC - DELAYED DRAW TE		01/06/2024	VARIOUS		32,313	32,313	32,313	32,313	0	0	0	0	0	32,313	0	0	0	0	04/20/2027	3.B PL
..94979@-AA-6	WELLNESS ACQUISITIONCO INC. - TERM LOAN		03/31/2024	CA_CASH_CLOSE		1,072	1,072	1,072	1,072	0	0	0	0	0	1,072	0	0	0	18	01/20/2027	2.C PL
..95483#-AA-0	WEST NR ACQUISITIONCO LLC 2ND AMEND TERM		03/31/2024	CA_CASH_CLOSE		231	231	226	226	0	0	0	0	0	226	0	5	5	0	12/27/2027	4.C Z
..95483#-AB-8	WEST NR ACQUISITIONCO LLC 2ND AMEND FUND		03/31/2024	CA_CASH_CLOSE		550	550	539	539	0	0	0	0	0	539	0	11	11	0	12/27/2027	4.C Z
. 000000-00-0	Kings III - Delayed Draw Term Loan		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	14	07/07/2028	5.B GI
..96222#-AA-4	WHLP IV (RP), LP Senior Secured		03/07/2024	CA_CASH_CLOSE		402,966	402,966	402,966	402,966	0	0	0	0	0	402,966	0	0	0	109	03/31/2026	1.G PL
..96524K-AD-2	WHITEHORSE LIQUIDITY PARTNERS V-R LP, -C		03/15/2024	CA_CASH_CLOSE		7,522	7,522	7,522	7,522	0	0	0	0	0	7,522	0	0	0	190	12/15/2032	1.G PL
..96811*-AA-5	Wildcat BuyerCo Inc./Term Loan 2/20		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	13	02/27/2026	2.C PL
..96811*-AB-3	Wildcat BuyerCo Inc./Delayed Draw Term		03/31/2024	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	15	02/27/2026	2.C PL
..97383*-AA-1	WINEBOW HOLDINGS INC. (VINTNER GROUP I		03/29/2024	CA_CASH_CLOSE		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	44	07/01/2025	3.C PL
..97959@-AA-3	Woodland Foods Inc - Term Loan		03/31/2024	CA_CASH_CLOSE		4,353	4,353	4,266	4,267	0	0	0	0	0	4,267	0	86	86	126	12/02/2027	5.A
..98415D-A@-3	XIFIN Inc./Term Loan 02/20		03/28/2024	CA_CASH_CLOSE		813	813	813	813	0	0	0	0	0	813	0	0	0	19	02/06/2026	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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 (11 + 12 - 13)	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
..98876*-AA-3	ZB Holdco LLC - Term Loan		03/28/2024	CA_CASH_CLOSE		1,199	1,199	1,175	1,175	0	0	0	0	0	1,175	0	24	24	134	02/09/2028	5.A
..98876*-AB-1	ZB Holdco LLC - Delayed Draw Term Loan		03/28/2024	CA_CASH_CLOSE		599	599	599	599	0	0	0	0	0	599	0	0	0	35	02/09/2028	5.A
. 000000-00-0	SBP Holding LP - Delayed Draw Term Loan		02/29/2024	CA_CASH_CLOSE		601	601	601	601	0	0	0	0	0	601	0	0	0	11	01/31/2028	4.C Z
. 000000-00-0	ROYAL HOLDCO CORP DDTL A		03/31/2024	CA_CASH_CLOSE		1,367	1,367	1,367	0	0	0	0	0	0	1,367	0	0	0	0	12/30/2027	4.C Z
. 000000-00-0	Summit Buyer L.L.C.		03/29/2024	CA_CASH_CLOSE		3,094	3,094	3,094	3,094	0	0	0	0	0	3,094	0	0	0	28	01/14/2026	5.B GI
. 000000-00-0	ZB Holdco LLC - 2023 Incremental Term Lo		03/28/2024	CA_CASH_CLOSE		1,040	1,040	1,016	1,016	0	0	0	0	0	1,017	0	23	23	2	02/09/2028	4.C Z
. 000000-00-0	Checkout Holding Corp. - 2023 Exit Term		01/31/2024	CA_CASH_CLOSE		4,990	4,990	2,670	2,670	0	0	0	0	0	2,670	0	2,320	2,320	0	04/24/2027	5.B GI
. 000000-00-0	Comply365 - 2023 UK Incremental Term Loa		03/29/2024	CA_CASH_CLOSE		7,796	7,796	7,640	7,640	0	0	0	0	0	7,640	0	156	156	0	12/21/2029	4.C Z
. 000000-00-0	Dwyer Instruments Inc - 2023 Incremental		03/31/2024	CA_CASH_CLOSE		899	899	881	881	0	0	0	0	0	881	0	18	18	0	12/21/2029	4.C Z
..C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T		01/02/2024	CA_CASH_CLOSE		703	703	703	703	0	0	0	0	0	703	0	0	0	1	03/02/2026	4.A PL
..G7740#-AA-7	SCL XL I FUND L.P. - Senior Secured Revo		01/30/2024	CA_CASH_CLOSE		6,315,789	6,315,789	6,315,789	6,315,789	0	0	0	0	0	6,315,789	0	0	0	148,822	10/05/2029	1.G PL
..G9341J-AN-0	Veritas US Inc. - 2021 USD Term Loan B		03/28/2024	VARIOUS		580,951	629,422	626,275	626,275	0	0	0	0	0	626,275	0	(45,324)	(45,324)	5,564	09/01/2025	5.A FE
..14741@-AA-1	Cascade Services - Term Loan		03/28/2024	CA_CASH_CLOSE		1,084	1,084	1,057	1,057	0	0	0	0	0	1,057	0	27	27	29	10/04/2029	4.C Z
..C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter		03/28/2024	CA_CASH_CLOSE		2,880	2,880	2,815	2,839	0	0	0	0	0	2,839	0	41	41	(47)	01/11/2026	3.B PL
..C8655*-AA-6	Syntax Systems Ltd - Senior Term Loan	A	03/28/2024	CA_CASH_CLOSE		3,373	3,373	3,339	3,339	0	0	0	0	0	3,339	0	34	34	129	10/29/2028	4.C
..03979*-AA-9	RTI Surgical	C	01/31/2024	CA_CASH_CLOSE		15,238	15,238	15,238	15,238	0	0	0	0	0	15,238	0	0	0	0	07/20/2026	3.B PL
..40421Z-MM-8	HL SCOPE MASTER SICAV-RAIF SCSp - Senior	D	01/08/2024	CA_CASH_CLOSE		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	18,808	03/03/2031	1.F Z
..67116#-AA-4	OSP HAMILTON PURCHASER LLC INITIAL TERM	C	03/29/2024	CA_CASH_CLOSE		10,799	10,799	10,583	10,584	0	0	0	0	0	10,583	0	216	216	653	12/27/2027	5.A
. 000000-00-0	NF Holdco LLC - Term Loan	C	03/28/2024	CA_CASH_CLOSE		1,465	1,465	1,421	1,421	0	0	0	0	0	1,421	0	44	44	87	04/02/2029	4.C Z
..G0567@-AA-4	Arqiva Broadcast Parent Limited - GBP Su	B	03/31/2024	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	(636,938)	0	0	0	0	234,477	09/30/2029	3.B Z
..G3166*-AA-5	CIP VIII Holdings SPV L.P - Term Loan	C	03/04/2024	CA_CASH_CLOSE		314,494	314,494	314,494	314,494	0	0	0	0	0	314,494	0	0	0	10,100	12/14/2026	1.F PL
..G42888-AC-0	HARBOURVEST DOVER STR X INVT LP 2ND AME	C	03/31/2024	CA_CASH_CLOSE		536,331	536,331	536,331	536,331	0	0	0	0	0	536,331	0	0	0	0	01/05/2028	1.G PL
..G4700#-AC-8	IVC Acquisition Ltd GBP TLB3 (Apr'2	B	03/31/2024	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	100,896	02/13/2026	4.B FE
..G6684@-AA-9	OHA Credit Solutions Master Fund I SPV,	C	03/04/2024	CA_CASH_CLOSE		2,401,788	2,401,788	2,401,788	2,401,788	0	0	0	0	0	2,401,788	0	0	0	17,385	12/16/2032	1.F PL
..G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	C	03/31/2024	CA_CASH_CLOSE		1,017	1,017	1,017	1,017	0	0	0	0	0	1,017	0	0	0	29	03/29/2025	5.B GI
..L5581@-AA-9	ION Trading Technologies EUR TLB (Mar'21	B	03/28/2024	CA_CASH_CLOSE		5,526	5,526	5,139	5,225	0	0	0	0	(85)	5,139	28	359	387	(14)	04/01/2028	5.B GI
..Q8506*-AD-6	SIMULATION SOFTWARE INVT CO PTY LTD FACI	D	02/20/2024	CA_CASH_CLOSE		101,893	101,893	100,365	100,365	0	0	0	0	0	100,365	0	1,528	1,528	909	09/30/2025	4.C
. 000000-00-0	CyrusOne LP Senior Term Lo	B	01/02/2024	BANK LOANS BARINGS		17,018,141	0	0	0	0	0	0	0	0	17,018,141	0	0	0	0	09/30/2025	2.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						216,525,263	199,555,593	198,727,229	183,738,896	0	(537)	0	(537)	(637,023)	215,937,430	28	587,805	587,833	2,716,376	XXX	XXX
2509999997. Total - Bonds - Part 4						1,870,226,146	1,911,916,989	1,889,210,320	1,864,010,475	119,050	6,989,382	(70,420)	7,178,852	(3,629,088)	1,952,984,384	3,593,414	(86,351,653)	(82,758,239)	33,710,654	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,870,226,146	1,911,916,989	1,889,210,320	1,864,010,475	119,050	6,989,382	(70,420)	7,178,852	(3,629,088)	1,952,984,384	3,593,414	(86,351,653)	(82,758,239)	33,710,654	XXX	XXX
..333333-ZA-3	ECCRINE SYS SER B REDEEM PFD		03/27/2024	DIRECT	5,619,203.000	0	5,619,203.00	3,381,074	0	3,381,074	0	0	3,381,074	0	3,381,074	0	(3,381,074)	(3,381,074)	0		5.B GI
..333333-ZB-1	ECCRINE SYSTEM B-2 PERP PFD		03/27/2024	DIRECT	1,163,370.000	0	1,163,370.00	700,000	0	700,000	0	0	700,000	0	700,000	0	(700,000)	(700,000)	0		5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						0	XXX	4,081,074	0	4,081,074	0	0	4,081,074	0	4,081,074	0	(4,081,074)	(4,081,074)	0	XXX	XXX
..084423-80-5	W R Berkley Corp-W R BERKLEY CORP		02/21/2024	SEAPORT GROUP	457,760.000	10,519,528	457,760.00	6,860,513	6,860,513	0	0	0	0	0	6,860,513	0	3,659,015	3,659,015	145,911		2.B FE
..00850L-20-3	AgriBank FCB		01/01/2024		0.000	5,000,000	0.00	0	0	0	0	0	0	0	5,000,000	0	0	0	0		2.A FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						15,519,528	XXX	6,860,513	6,860,513	0	0	0	0	0	11,860,513	0	3,659,015	3,659,015	145,911	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						15,519,528	XXX	10,941,587	6,860,513	4,081,074	0	0	4,081,074	0	15,941,587	0	(422,059)	(422,059)	145,911	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						15,519,528	XXX	10,941,587	6,860,513	4,081,074	0	0	4,081,074	0	15,941,587	0	(422,059)	(422,059)	145,911	XXX	XXX
..013091-10-3	Albertsons Cos Inc-COMMON STOCK		03/31/2024	JONES TRADING INST	0.000	0		(849,729)	0	0	0	0	0	0	(849,729)	0	849,729	849,729	0		
..16411R-20-8	CHENIERE ENERGY INC-COMMON STOCK		03/26/2024	BLOOMBERG TRADEBOOK	20,039.000	3,196,993		3,149,348	3,420,858	(271,509)	0	0	(271,509)	0	3,149,348	0	47,645	47,645	8,717		
..49456B-10-1	Kinder Morgan Inc/DE-KINDER MORGAN INC		02/28/2024	BLOOMBERG TRADEBOOK	31,279.000	536,743		562,130	551,762	10,369	0	0	10,369	0	562,131	0	(25,388)	(25,388)	8,836		
..56585A-10-2	MARATHON PETROLEUM CORP-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	1,989.000	333,981		310,525	295,088	15,436	0	0	15,436	0	310,524	0	23,457	23,457	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61945C-10-3	MOSAIC CO/THE-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	4,600.000	141,458		216,210	164,358	51,852	0	0	51,852	0	216,210	0	(74,752)	(74,752)	0		
..636180-10-1	National Fuel Gas Co-COMMON STOCK		02/28/2024	BLOOMBERG TRADEBOOK	1,600.000	78,198		106,403	80,272	26,131	0	0	26,131	0	106,403	0	(28,205)	(28,205)	792		
..651639-10-6	Newmont Corp-COMMON STOCK		02/28/2024	BLOOMBERG TRADEBOOK	10,900.000	324,640		509,196	451,151	58,045	0	0	58,045	0	509,196	0	(184,556)	(184,556)	0		
..87612G-10-1	TARGA RES CORP COMMON STK		02/05/2024	BLOOMBERG TRADEBOOK	17,457.000	791,702		1,490,919	1,516,490	(25,570)	0	0	(25,570)	0	787,911	0	3,791	3,791	8,729		
. 67077M-10-8	NUTRIEN LTD-COMMON STOCK		02/29/2024	BLOOMBERG TRADEBOOK	8,000.000	417,711		498,560	450,640	47,920	0	0	47,920	0	498,560	0	(80,849)	(80,849)	0		
..03485P-30-0	Anglo American PLC-ADR	C	02/28/2024	BLOOMBERG TRADEBOOK	9,200.000	99,462		122,820	114,816	8,004	0	0	8,004	0	122,820	0	(23,358)	(23,358)	0		
..833635-10-5	Sociedad Quimica y Miner-ADR	C	02/28/2024	BLOOMBERG TRADEBOOK	3,700.000	172,123		205,757	222,814	(17,057)	0	0	(17,057)	0	205,757	0	(33,634)	(33,634)	1,193		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,093,011	XXX	6,322,139	7,268,249	(96,379)	0	0	(96,379)	0	5,619,131	0	473,880	473,880	28,267	XXX	XXX
..50118Z-MM-5	KUDU INVESTMENT MANAGEMENT, LLC - Common		03/31/2024	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(19,799)		
..749999-ZA-9	QUIBI LLC CLASS C		03/27/2024	DIRECT	270,270.270	0		500,000	0	500,000	0	0	500,000	0	500,000	0	(500,000)	(500,000)	0		
..749999-ZZ-4	Quibi LLC Class C		03/27/2024	DIRECT	2,360,279.440	0		2,360,279	0	2,360,279	0	0	2,360,279	0	2,360,279	0	(2,360,279)	(2,360,279)	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						0	XXX	2,860,279	0	2,860,279	0	0	2,860,279	0	2,860,279	0	(2,860,279)	(2,860,279)	(19,799)	XXX	XXX
..78463V-10-7	SPDR Gold Shares-ETF		02/29/2024	BLOOMBERG TRADEBOOK	3,300.000	626,295		588,650	630,861	(42,211)	0	0	(42,211)	0	588,650	0	37,645	37,645	0		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						626,295	XXX	588,650	630,861	(42,211)	0	0	(42,211)	0	588,650	0	37,645	37,645	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						6,719,306	XXX	9,771,068	7,899,110	2,721,689	0	0	2,721,689	0	9,068,060	0	(2,348,754)	(2,348,754)	8,468	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						6,719,306	XXX	9,771,068	7,899,110	2,721,689	0	0	2,721,689	0	9,068,060	0	(2,348,754)	(2,348,754)	8,468	XXX	XXX
5999999999. Total - Preferred and Common Stocks						22,238,834	XXX	20,712,655	14,759,623	6,802,763	0	0	6,802,763	0	25,009,647	0	(2,770,813)	(2,770,813)	154,379	XXX	XXX
6009999999 - Totals						1,892,464,979	XXX	1,909,922,975	1,878,770,098	6,921,813	6,989,382	(70,420)	13,981,615	(3,629,088)	1,977,994,031	3,593,414	(89,122,466)	(85,529,052)	33,865,033	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
141932 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028	0	2,560,103	4073.94	182,785	0	(14,752)	46,089		77,611	0	0	(14,752)	0	0		
141936 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026	0	643,934	4073.94	44,408	0	(3,586)	11,201		23,371	0	0	(3,586)	0	0		
141931 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028	0	2,131,255	4134.94	166,598	0	(13,411)	41,918		109,625	0	0	(13,411)	0	0		
141935 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026	0	1,033,297	4134.94	75,627	0	(6,104)	19,048		44,250	0	0	(6,104)	0	0		
141929 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026	0	2,934,227	4201.62	207,762	0	(17,191)	52,729		99,756	0	0	(17,191)	0	0		
141934 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028	0	3,525,201	4201.62	272,205	0	(22,523)	69,084		100,664	0	0	(22,523)	0	0		
139414 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026	0	3,238,121	4159.12	233,956	0	(19,127)	59,568		115,265	0	0	(19,127)	0	0		
141933 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028	0	4,387,198	4159.12	347,178	0	(28,347)	88,453		136,158	0	0	(28,347)	0	0		
142030 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026	0	3,793,322	4229.89	273,975	0	(22,407)	69,661		132,717	0	0	(22,407)	0	0		
142031 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028	0	3,756,297	4229.89	293,447	0	(23,999)	74,612		107,668	0	0	(23,999)	0	0		
142042 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/18/2021	06/19/2026	0	4,246,800	4166.45	309,339	0	(25,290)	78,586		173,208	0	0	(25,290)	0	0		
142043 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028	0	5,895,992	4166.45	470,057	0	(38,380)	119,541		262,435	0	0	(38,380)	0	0		
142044 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026	0	4,766,527	4343.54	342,979	0	(28,040)	87,012		195,065	0	0	(28,040)	0	0		
142045 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028	0	3,597,757	4343.54	273,908	0	(22,379)	69,534		152,368	0	0	(22,379)	0	0		
142024 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2026	0	4,182,637	4323.06	291,144	0	(23,799)	73,796		170,291	0	0	(23,799)	0	0		
142025 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2028	0	2,039,052	4323.06	148,573	0	(12,143)	37,666		82,973	0	0	(12,143)	0	0		
142046 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026	0	4,064,101	4436.52	280,227	0	(22,928)	70,846		150,454	0	0	(22,928)	0	0		
142047 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028	0	3,826,358	4436.52	286,658	0	(23,432)	72,566		147,922	0	0	(23,432)	0	0		
142048 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/20/2026	0	1,809,340	4441.67	123,509	0	(10,120)	31,118		60,563	0	0	(10,120)	0	0		
142049 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2028	0	2,137,781	4441.67	164,799	0	(13,504)	41,521		81,248	0	0	(13,504)	0	0		
142050 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026	0	1,540,167	4535.43	127,053	0	(10,397)	32,035		43,512	0	0	(10,397)	0	0		
142051 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028	0	2,111,925	4535.43	180,586	0	(14,766)	45,594		54,930	0	0	(14,766)	0	0		
142217 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026	0	1,174,913	4357.73	79,948	0	(6,543)	20,122		41,097	0	0	(6,543)	0	0		
142219 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028	0	1,873,140	4357.73	136,949	0	(11,200)	34,520		66,909	0	0	(11,200)	0	0		
142231 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026	0	1,802,792	4363.55	124,817	0	(10,214)	31,380		63,895	0	0	(10,214)	0	0		
142232 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028	0	2,272,939	4363.55	175,701	0	(14,358)	44,302		87,241	0	0	(14,358)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
142242 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2026	0	2,142,631	4536.19	151,478	0	(12,398)	38,023		68,042	0	0	(12,398)	0	0		
142243 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2028	0	2,133,408	4536.19	162,937	0	(13,322)	40,994		69,368	0	0	(13,322)	0	0		
143735 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028	0	3,225,894	4697.53	236,840	0	(19,366)	59,499		116,443	0	0	(19,366)	0	0		
143737 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026	0	1,317,530	4697.53	90,049	0	(7,370)	22,576		45,867	0	0	(7,370)	0	0		
143909 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026	0	1,146,967	4697.96	78,046	0	(6,388)	19,538		37,776	0	0	(6,388)	0	0		
143911 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028	0	2,303,354	4697.96	177,394	0	(14,494)	44,602		85,635	0	0	(14,494)	0	0		
144235 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2021	12/04/2026	0	729,148	4591.67	49,819	0	(4,078)	12,445		21,711	0	0	(4,078)	0	0		
144237 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028	0	752,619	4591.67	55,909	0	(4,573)	14,003		23,495	0	0	(4,573)	0	0		
144701 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026	0	1,060,073	4568.02	72,432	0	(5,929)	18,071		31,859	0	0	(5,929)	0	0		
144703 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028	0	1,687,120	4568.02	130,889	0	(10,698)	32,807		53,786	0	0	(10,698)	0	0		
145280 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2027	0	840,780	4696.05	40,249	19,939	25,579	15,505		23,465	0	0	(4,759)	0	0		
145291 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2029	0	2,075,217	4696.05	109,154	54,229	67,979	42,171		52,522	0	0	(12,942)	0	0		
145768 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027	0	1,067,105	4482.73	53,186	26,401	34,355	21,512		32,034	0	0	(6,324)	0	0		
145772 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029	0	2,284,303	4482.73	130,052	64,947	85,503	52,920		74,243	0	0	(15,536)	0	0		
146459 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/04/2022	02/05/2027	0	875,187	4500.53	46,034	22,908	30,067	19,578		24,965	0	0	(5,503)	0	0		
146461 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029	0	2,205,498	4500.53	122,524	61,077	78,827	52,199		61,659	0	0	(14,662)	0	0		
147150 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027	0	1,589,414	4348.87	85,480	42,558	55,116	37,955		47,499	0	0	(10,253)	0	0		
147153 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029	0	2,507,570	4348.87	139,306	69,435	89,332	61,925		68,321	0	0	(16,718)	0	0		
147912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027	0	2,313,933	4328.87	132,195	66,011	86,206	61,326		68,940	0	0	(15,920)	0	0		
147914 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029	0	3,147,487	4328.87	190,357	95,281	123,607	88,519		86,424	0	0	(22,940)	0	0		
148494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/19/2027	0	3,484,463	4463.12	203,186	101,363	125,876	97,938		78,768	0	0	(24,531)	0	0		
148496 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2029	0	2,690,653	4463.12	164,848	82,387	101,194	79,604		46,771	0	0	(19,907)	0	0		
149383 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029	0	1,256,634	4481.15	76,495	0	(9,362)	545		43,639	0	0	(9,362)	0	0		
149385 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027	0	3,034,169	4481.15	161,388	0	(19,751)	1,149		142,820	0	0	(19,751)	0	0		
150021 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027	0	3,978,366	4459.45	247,661	0	(30,310)	6,441		157,726	0	0	(30,310)	0	0		
150023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029	0	2,397,649	4459.45	150,675	0	(18,440)	3,919		92,897	0	0	(18,440)	0	0		
150452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/06/2027	0	2,560,850	4123.34	155,622	0	(19,016)	7,477		107,533	0	0	(19,016)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
150453 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/04/2029	0	1,806,435	4123.34	116,192	0	(14,198)	5,583		63,877	0	0	(14,198)	0	0		
151098 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027	0	5,069,803	3901.36	351,866	0	(41,925)	26,338		269,871	0	0	(41,925)	0	0		
151099 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029	0	1,272,358	3901.36	90,354	0	(10,767)	6,759		56,754	0	0	(10,767)	0	0		
151704 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027	0	4,053,241	4121.43	287,336	0	(34,496)	27,554		208,528	0	0	(34,496)	0	0		
151705 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029	0	1,853,944	4121.43	130,682	0	(15,689)	12,532		73,721	0	0	(15,689)	0	0		
153001 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027	0	3,972,298	3674.84	261,765	0	(31,218)	29,662		190,137	0	0	(31,218)	0	0		
153006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029	0	1,273,169	3674.84	86,044	0	(10,251)	9,780		63,912	0	0	(10,251)	0	0		
153829 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2029	0	4,331,917	3845.08	317,612	0	(37,808)	44,573		196,432	0	0	(37,808)	0	0		
153837 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2027	0	4,143,069	3845.08	293,781	0	(34,961)	41,260		222,081	0	0	(34,961)	0	0		
154458 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2027	0	2,557,974	3959.9	184,369	0	(21,955)	29,427		125,026	0	0	(21,955)	0	0		
154462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2029	0	1,734,536	3959.9	128,937	0	(15,348)	20,601		72,694	0	0	(15,348)	0	0		
155031 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2029	0	2,584,672	4145.19	183,241	0	(21,810)	33,348		124,422	0	0	(21,810)	0	0		
155103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/06/2027	0	1,336,139	4145.19	97,484	0	(11,597)	17,762		68,193	0	0	(11,597)	0	0		
155746 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2027	0	1,556,207	4228.48	112,181	0	(13,507)	22,034		51,704	0	0	(13,507)	0	0		
155753 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2029	0	1,396,739	4228.48	103,203	0	(12,426)	20,270		22,920	0	0	(12,426)	0	0		
156500 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2022	09/06/2027	0	1,564,291	3908.19	110,816	0	(13,200)	25,048		72,835	0	0	(13,200)	0	0		
156505 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2029	0	987,646	3908.19	73,017	0	(8,691)	16,528		72,484	0	0	(8,691)	0	0		
156979 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2027	0	1,181,616	3855.93	92,347	0	(10,968)	22,793		86,695	0	0	(10,968)	0	0		
156984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2029	0	908,253	3855.93	71,167	0	(8,452)	17,565		71,772	0	0	(8,452)	0	0		
158076 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2027	0	2,932,137	3744.52	282,047	0	(33,226)	77,027		143,005	0	0	(33,226)	0	0		
158083 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	10/05/2029	0	2,188,606	3744.52	222,688	0	(26,172)	61,069		64,606	0	0	(26,172)	0	0		
158141 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	04/05/2024	0	6,051,642	3744.52	846,625	0	(137,786)	12,496		216,834	0	0	(137,786)	0	0		
158729 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2022	10/20/2027	0	6,530,815	3665.78	659,610	0	(77,468)	194,094		485,735	0	0	(77,468)	0	0		
158732 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2022	10/19/2029	0	3,668,206	3665.78	382,590	0	(44,927)	112,607		100,953	0	0	(44,927)	0	0		
158743 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	04/19/2024	15	5,498,670	3665.78	780,810	0	(126,985)	31,461		200,390	0	0	(126,985)	0	0		
159834 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/05/2027	0	11,680,363	3770.55	1,019,060	0	(119,684)	321,343		1,092,804	0	0	(119,684)	0	0		
159838 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2029	0	7,664,623	3770.55	708,308	0	(83,156)	223,494		724,627	0	0	(83,156)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
159842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	11/04/2022	05/06/2024	22	8,295,210	3770.55	1,154,692	0	(186,740)	82,478		290,630	0	0	(186,740)	0	0		
160843 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	11/18/2022	11/19/2027	0	12,068,585	3965.34	1,195,890	0	(140,538)	400,226		828,403	0	0	(140,538)	0	0		
160847 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	11/18/2022	11/20/2029	0	7,589,428	3965.34	781,510	0	(91,672)	262,334		509,332	0	0	(91,672)	0	0		
160872 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2022	05/20/2024	0	6,584,397	3965.34	737,256	0	(118,996)	71,696		246,053	0	0	(118,996)	0	0		
161869 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2022	06/06/2024	16	6,306,016	3941.26	831,136	0	(134,790)	106,361		243,371	0	0	(134,790)	0	0		
161965 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2027	0	8,250,589	3941.26	804,247	0	(94,486)	289,615		639,482	0	0	(94,486)	0	0		
161970 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2029	0	10,495,862	3941.26	1,078,741	0	(126,525)	389,480		952,691	0	0	(126,525)	0	0		
162533 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	12/20/2022	12/20/2027	0	6,695,471	3821.62	659,185	0	(77,484)	250,138		447,906	0	0	(77,484)	0	0		
162536 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	12/20/2022	12/20/2029	0	10,151,085	3821.62	1,043,108	0	(122,369)	397,045		669,943	0	0	(122,369)	0	0		
162574 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2022	06/20/2024	16	6,114,592	3821.62	813,248	0	(131,851)	124,886		223,354	0	0	(131,851)	0	0		
163351 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/06/2028	0	11,272,223	3895.08	516,268	541,593	789,941	421,335		738,081	0	0	(128,745)	0	0		
163356 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/04/2030	0	13,719,968	3895.08	684,626	720,137	986,803	560,228		715,590	0	0	(171,163)	0	0		
163386 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	01/06/2023	07/05/2024	11	4,284,588	3895.08	539,858	0	(86,288)	98,609		175,340	0	0	(86,288)	0	0		
163922 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/20/2023	01/20/2028	0	5,705,912	3972.61	263,613	276,749	404,315	225,913		349,920	0	0	(65,281)	0	0		
163924 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	01/20/2023	01/18/2030	0	18,090,591	3972.61	891,866	939,596	1,336,126	766,992		1,058,596	0	0	(221,474)	0	0		
163954 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	01/20/2023	07/19/2024	0	4,043,828	3972.61	500,343	0	(79,877)	104,315		168,335	0	0	(79,877)	0	0		
164600 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/04/2028	0	5,580,626	4111.08	257,825	270,297	387,718	233,236		302,387	0	0	(63,197)	0	0		
164603 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/06/2030	0	20,840,541	4111.08	1,025,355	1,079,134	1,519,532	931,160		1,007,285	0	0	(251,914)	0	0		
164628 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	08/06/2024	0	6,804,276	4111.08	819,228	0	(131,075)	196,915		262,148	0	0	(131,075)	0	0		
165236 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/17/2023	08/20/2024	17	6,934,453	4079.09	835,601	0	(132,082)	221,909		254,173	0	0	(132,082)	0	0		
165308 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	02/17/2023	02/18/2028	0	8,592,432	4079.09	391,815	409,629	573,147	365,812		444,710	0	0	(95,344)	0	0		
165310 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	02/17/2023	02/20/2030	0	16,958,688	4079.09	827,584	869,947	1,217,540	776,878		821,203	0	0	(201,902)	0	0		
165834 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	03/06/2023	09/06/2024	11	4,453,262	4048.42	498,762	0	(79,534)	147,176		131,621	0	0	(79,534)	0	0		
165863 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2028	0	9,177,411	4048.42	431,338	452,539	644,729	425,205		495,884	0	0	(104,148)	0	0		
165865 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2023	03/06/2030	0	13,812,465	4048.42	661,617	693,367	950,821	651,488		507,425	0	0	(159,701)	0	0		
166386 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/20/2023	03/20/2028	0	10,912,967	3951.57	538,009	568,681	849,899	556,132		539,725	0	0	(128,994)	0	0		
166390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2030	0	13,135,985	3951.57	650,231	685,913	993,532	670,781		817,368	0	0	(155,866)	0	0		

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166443 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	03/20/2023	09/20/2024	12	4,741,884	3951.57	401,640	0	(64,028)	128,759		127,933	0	0	(64,028)	0	0		
167352 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024	0	54,827,848	1169.34	3,492,534	0	(840,972)	77,612		12,472,341	0	0	(840,972)	0	0		
167353 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/06/2023	04/05/2024	0	15,849,534	520.9	950,972	0	(228,986)	21,133		197,162	0	0	(228,986)	0	0		
167359 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024	0	37,855,997	84.22	3,690,942	0	(888,747)	82,021		1,984,795	0	0	(888,747)	0	0		
167368 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024	0	1,762,377	71.94	141,519	0	(34,077)	3,145		131,969	0	0	(34,077)	0	0		
167376 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	10/04/2024	0	3,676,167	4105.02	433,677	0	(68,379)	152,027		95,281	0	0	(68,379)	0	0		
167378 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	0	82,950,604	4105.02	7,818,924	0	(1,882,730)	173,754		1,622,330	0	0	(1,882,730)	0	0		
167385 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	0	80,874,035	4105.02	7,621,569	0	(1,835,209)	169,368		1,662,314	0	0	(1,835,209)	0	0		
167389 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024	0	30,213,841	4105.02	1,533,667	0	(369,294)	34,081		1,315,581	0	0	(369,294)	0	0		
167395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024	0	38,084,070	4105.02	2,253,069	0	(542,520)	50,068		2,236,382	0	0	(542,520)	0	0		
167400 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024	0	75,924,474	4105.02	4,954,863	0	(1,193,089)	110,108		5,352,927	0	0	(1,193,089)	0	0		
167409 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024	0	21,883,054	4105.02	538,323	0	(129,624)	11,963		2,621,298	0	0	(129,624)	0	0		
167410 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/06/2023	04/06/2028	0	17,613,170	4105.02	864,807	0	(208,501)	18,955		1,510,383	0	0	(208,501)	0	0		
167414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/06/2023	04/05/2030	0	19,509,223	4105.02	963,756	0	(232,358)	21,123		1,512,470	0	0	(232,358)	0	0		
167418 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/06/2023	04/05/2024	170	69,624,834	4105.02	6,384,592	0	(1,537,748)	141,487		2,899,942	0	0	(1,537,748)	0	0		
167429 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/06/2023	04/05/2024	109	44,737,329	4105.02	4,102,409	0	(988,078)	90,912		2,082,257	0	0	(988,078)	0	0		
167430 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	0	35,993,766	4105.02	1,960,221	0	(472,004)	43,560		926,996	0	0	(472,004)	0	0		
167441 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/06/2023	04/05/2024	115	47,207,730	4105.02	4,328,945	0	(1,042,640)	95,932		2,484,856	0	0	(1,042,640)	0	0		
167444 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/06/2023	04/05/2024	132	54,186,264	4105.02	4,968,876	0	(1,196,769)	110,114		2,895,557	0	0	(1,196,769)	0	0		
167447 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/06/2023	04/05/2024	98	40,229,196	4105.02	3,689,014	0	(888,510)	81,751		4,170,306	0	0	(888,510)	0	0		
167450 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/06/2023	04/05/2024	2,709	50,527,459	186.49	4,698,086	0	(1,131,548)	104,113		2,991,982	0	0	(1,131,548)	0	0		
167459 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/06/2023	04/05/2024	113	46,540,418	4105.02	4,267,753	0	(1,027,901)	94,576		1,752,514	0	0	(1,027,901)	0	0		
167471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/06/2023	04/05/2024	142	58,174,701	4105.02	5,334,615	0	(1,284,858)	118,219		1,714,160	0	0	(1,284,858)	0	0		
167612 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/14/2023	04/14/2024	0	1,501,343	4088.734848	92,018	0	(22,077)	4,321		203,794	0	0	(22,077)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
167989 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2023	04/19/2024	0	18,066,330	4129.79	439,012	0	(105,551)	26,754		1,168,387	0	0	(105,551)	0	0		
167991 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/20/2023	04/20/2028	0	15,613,951	4129.79	757,277	0	(182,576)	45,644		1,248,248	0	0	(182,576)	0	0		
167995 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/20/2023	04/18/2030	0	14,700,848	4129.79	721,812	0	(174,026)	43,506		1,084,799	0	0	(174,026)	0	0		
167999 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	189	1,381,870	73.26	98,274	0	(23,677)	5,940		74,449	0	0	(23,677)	0	0		
168016 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	10/18/2024	9	3,716,811	4129.79	422,226	0	(67,638)	157,755		80,741	0	0	(67,638)	0	0		
168019 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	158	65,250,682	4129.79	5,944,276	0	(1,432,156)	359,269		1,266,277	0	0	(1,432,156)	0	0		
168026 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	117	48,407,333	4129.79	4,409,863	0	(1,062,470)	266,530		1,584,879	0	0	(1,062,470)	0	0		
168032 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	0	46,993,198	1174.71	3,045,159	0	(732,142)	185,578		10,508,732	0	0	(732,142)	0	0		
168035 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2023	04/19/2024	0	10,195,645	520.2	633,150	0	(152,227)	38,585		175,251	0	0	(152,227)	0	0		
168045 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	157	64,826,553	4129.79	5,905,638	0	(1,422,847)	356,934		2,644,843	0	0	(1,422,847)	0	0		
168059 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	132	54,513,228	4129.79	4,966,104	0	(1,196,485)	300,149		2,446,381	0	0	(1,196,485)	0	0		
168067 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	120	49,611,663	4129.79	4,519,576	0	(1,088,903)	273,161		2,616,349	0	0	(1,088,903)	0	0		
168080 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	125	51,513,349	4129.79	4,692,818	0	(1,130,642)	283,632		2,993,340	0	0	(1,130,642)	0	0		
168092 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	144	59,272,728	4129.79	5,399,690	0	(1,300,949)	326,355		3,638,807	0	0	(1,300,949)	0	0		
168103 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL ... O2RNE8IBXP4ROTD8PU41	04/20/2023	04/19/2024	0	40,258,312	186.09	3,703,765	0	(890,489)	225,714		2,467,926	0	0	(890,489)	0	0		
168104 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	159	65,599,814	4129.79	5,976,082	0	(1,439,819)	361,192		5,397,038	0	0	(1,439,819)	0	0		
168117 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL ... O2RNE8IBXP4ROTD8PU41	04/20/2023	04/19/2024	0	27,892,298	84.25	2,677,661	0	(643,785)	163,182		1,432,702	0	0	(643,785)	0	0		
168123 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	0	61,413,075	4129.79	5,735,981	0	(1,379,091)	349,561		1,258,269	0	0	(1,379,091)	0	0		
168129 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	0	26,374,394	4129.79	1,404,964	0	(337,793)	85,621		704,130	0	0	(337,793)	0	0		
170968 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	0	35,484,164	4136.25	1,920,403	0	(458,229)	206,324		984,023	0	0	(458,229)	0	0		
170973 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2023	05/06/2024	0	19,049,411	4136.25	485,760	0	(115,908)	52,189		2,129,395	0	0	(115,908)	0	0		
170976 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/05/2023	05/05/2028	0	15,646,372	4136.25	765,108	0	(184,464)	77,559		1,251,284	0	0	(184,464)	0	0		
170979 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2030	0	15,930,319	4136.25	767,841	0	(185,123)	77,836		1,191,918	0	0	(185,123)	0	0		
171005 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	2,771	51,935,962	187.46	4,756,964	0	(1,136,468)	509,675		3,051,439	0	0	(1,136,468)	0	0		
171015 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	11/06/2024	9	3,722,625	4136.25	418,419	0	(65,898)	170,269		91,576	0	0	(65,898)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
171018 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	164	67,834,500	4136.25	6,186,572	0	(1,478,010)	662,847		2,944,886	0	0	(1,478,010)	0	0		
171024 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	115	47,542,926	4136.25	4,335,961	0	(1,035,888)	464,567		2,483,041	0	0	(1,035,888)	0	0		
171037 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	117	48,299,819	4136.25	4,404,990	0	(1,052,379)	471,963		3,211,154	0	0	(1,052,379)	0	0		
171064 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/05/2023	05/06/2024	0	49,157,145	1177.53	3,175,552	0	(757,722)	341,175		10,978,916	0	0	(757,722)	0	0		
171067 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/05/2023	05/06/2024	0	14,753,987	521.41	899,993	0	(214,748)	96,693		274,361	0	0	(214,748)	0	0		
171076 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	43,453,573	4136.25	4,097,164	0	(977,628)	440,191		4,014,250	0	0	(977,628)	0	0		
171088 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	56,879,950	4136.25	5,363,114	0	(1,279,698)	576,202		3,471,418	0	0	(1,279,698)	0	0		
171105 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	0	35,729,781	85.14	3,572,978	0	(852,552)	383,874		1,558,201	0	0	(852,552)	0	0		
171111 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	0	1,852,405	73.88	147,266	0	(35,139)	15,822		108,977	0	0	(35,139)	0	0		
171118 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	75,733,365	4136.25	7,140,771	0	(1,703,867)	767,190		1,471,473	0	0	(1,703,867)	0	0		
171124 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	61,715,852	4136.25	5,819,083	0	(1,388,497)	625,191		1,260,340	0	0	(1,388,497)	0	0		
171128 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	36,230,353	4136.25	3,416,099	0	(815,119)	367,019		1,062,959	0	0	(815,119)	0	0		
171139 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	43,678,050	4136.25	4,118,329	0	(982,679)	442,465		1,714,273	0	0	(982,679)	0	0		
171147 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	54,739,763	4136.25	5,161,319	0	(1,231,548)	554,522		2,598,410	0	0	(1,231,548)	0	0		
171149 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	51,001,825	4136.25	4,808,876	0	(1,147,451)	516,656		2,946,069	0	0	(1,147,451)	0	0		
171349 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/12/2024	0	1,395,983	4137.715995	70,853	0	(16,939)	8,808		196,187	0	0	(16,939)	0	0		
171603 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	0	45,781,883	1190.69	2,998,713	0	(714,266)	437,829		9,649,984	0	0	(714,266)	0	0		
171604 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	05/20/2024	0	11,590,433	514.34	723,243	0	(172,270)	105,597		378,624	0	0	(172,270)	0	0		
171605 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	05/20/2024	0	17,832,253	4191.98	465,422	0	(110,859)	67,954		1,008,035	0	0	(110,859)	0	0		
171609 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/19/2023	05/20/2030	0	20,432,234	4191.98	974,618	0	(234,976)	136,179		1,408,512	0	0	(234,976)	0	0		
171613 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/20/2024	160	66,998,195	4191.98	5,969,612	0	(1,424,301)	869,202		4,747,625	0	0	(1,424,301)	0	0		

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
171627 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	05/19/2023	05/20/2024	98	40,925,295	4191.98	3,646,488	0	(870,022)	530,945		3,630,851	0	0	(870,022)	0	0		
171636 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	05/19/2023	11/20/2024	0	2,088,258	4191.98	243,742	0	(38,161)	105,606		55,579	0	0	(38,161)	0	0		
171641 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	69,645,168	4191.98	6,373,226	0	(1,518,043)	930,526		1,353,443	0	0	(1,518,043)	0	0		
171644 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	64,722,568	4191.98	5,923,242	0	(1,410,861)	864,826		1,315,163	0	0	(1,410,861)	0	0		
171648 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	43,887,976	4191.98	4,017,000	0	(956,812)	586,504		1,397,823	0	0	(956,812)	0	0		
171660 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	82,522,946	4191.98	7,565,059	0	(1,801,927)	1,104,540		3,505,681	0	0	(1,801,927)	0	0		
171673 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	46,379,406	4191.98	4,250,962	0	(1,012,539)	620,664		2,143,651	0	0	(1,012,539)	0	0		
171685 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	46,457,408	4191.98	4,258,262	0	(1,014,278)	621,730		2,562,935	0	0	(1,014,278)	0	0		
171695 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	05/19/2023	05/20/2024	0	61,931,663	4191.98	5,654,361	0	(1,346,816)	825,568		4,003,059	0	0	(1,346,816)	0	0		
171713 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	05/19/2023	05/20/2024	0	44,144,370	183.64	3,929,378	0	(935,941)	573,711		2,849,195	0	0	(935,941)	0	0		
171716 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	0	28,520,583	82.56	2,837,798	0	(675,937)	414,334		1,484,008	0	0	(675,937)	0	0		
171722 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	0	2,004,582	73.66	156,157	0	(37,195)	22,800		111,003	0	0	(37,195)	0	0		
171729 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	0	30,123,905	4191.98	1,545,356	0	(368,089)	225,631		839,589	0	0	(368,089)	0	0		
171734 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	05/19/2023	05/19/2028	0	15,669,739	4191.98	756,848	0	(182,473)	105,751		1,169,663	0	0	(182,473)	0	0		
171736 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	05/19/2023	05/20/2024	134	56,172,532	4191.98	5,005,034	0	(1,194,160)	728,755		3,361,939	0	0	(1,194,160)	0	0		
172259 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024	0	52,847,749	1211.64	3,561,938	0	(852,679)	684,988		10,174,956	0	0	(852,679)	0	0		
172262 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/06/2023	06/06/2024	0	12,423,651	513.78	795,114	0	(190,339)	152,906		453,417	0	0	(190,339)	0	0		
172265 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	0	2,498,944	72.83	195,018	0	(46,685)	37,503		142,313	0	0	(46,685)	0	0		
172301 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	0	19,174,909	4283.85	1,700,915	0	(407,176)	327,099		568,734	0	0	(407,176)	0	0		
172310 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024	0	51,407,480	182.34	4,349,072	0	(1,041,108)	836,360		3,278,525	0	0	(1,041,108)	0	0		
172317 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	0	61,630,714	4283.85	5,466,968	0	(1,308,717)	1,051,340		2,345,455	0	0	(1,308,717)	0	0		
172320 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	0	28,290,792	84.28	2,618,274	0	(626,779)	503,514		1,295,149	0	0	(626,779)	0	0		
172334 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	06/06/2023	06/06/2028	0	19,270,434	4283.85	920,163	0	(221,848)	173,949		1,394,220	0	0	(221,848)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
172335 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	0	49,713,238	4283.85	4,419,507	0	(1,057,969)	849,905		2,447,578	0	0	(1,057,969)	0	0		
172337 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2030	0	17,649,477	4283.85	831,290	0	(200,421)	157,148		1,161,140	0	0	(200,421)	0	0		
172357 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	12/06/2024	10	4,283,850	4283.85	472,080	0	(75,273)	217,949		101,191	0	0	(75,273)	0	0		
172360 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	0	41,520,598	4283.85	3,691,181	0	(883,618)	709,843		2,246,035	0	0	(883,618)	0	0		
172361 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	210	89,960,850	4283.85	7,727,580	0	(1,853,948)	1,482,002		1,736,847	0	0	(1,853,948)	0	0		
172371 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	166	71,111,910	4283.85	6,108,468	0	(1,465,502)	1,171,487		1,435,596	0	0	(1,465,502)	0	0		
172372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	0	63,682,625	4283.85	5,648,983	0	(1,352,289)	1,086,343		4,071,682	0	0	(1,352,289)	0	0		
172381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	0	63,586,612	4283.85	5,652,850	0	(1,353,215)	1,087,087		4,474,993	0	0	(1,353,215)	0	0		
172389 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL ... O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	0	47,373,463	4283.85	4,263,612	0	(1,020,650)	819,925		4,096,864	0	0	(1,020,650)	0	0		
172391 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	0	29,049,620	4283.85	1,406,002	0	(336,578)	270,385		792,937	0	0	(336,578)	0	0		
172392 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024	0	17,253,840	4283.85	484,833	0	(116,062)	93,237		1,610,777	0	0	(116,062)	0	0		
172398 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	105	44,980,425	4283.85	3,863,790	0	(926,974)	741,001		1,953,620	0	0	(926,974)	0	0		
172406 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	117	50,121,045	4283.85	4,305,366	0	(1,032,914)	825,687		2,971,395	0	0	(1,032,914)	0	0		
172412 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	101	43,363,186	4283.85	3,724,870	0	(893,645)	714,359		1,976,312	0	0	(893,645)	0	0		
172527 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/09/2023	06/09/2024	0	1,140,207	4267.08371	60,010	0	(14,296)	12,101		135,651	0	0	(14,296)	0	0		
172786 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	0	46,758,408	1235.41	3,146,841	0	(752,649)	726,194		8,029,692	0	0	(752,649)	0	0		
172790 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/20/2023	06/20/2024	0	9,374,058	514.14	609,314	0	(145,733)	140,611		356,990	0	0	(145,733)	0	0		
172805 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/20/2023	06/20/2024	0	23,744,426	84.91	2,006,405	0	(479,884)	463,017		950,925	0	0	(479,884)	0	0		
172815 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024	0	1,616,767	72.42	129,898	0	(31,068)	29,976		76,466	0	0	(31,068)	0	0		
172829 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	0	44,290,751	4388.71	3,946,458	0	(943,899)	910,721		1,468,158	0	0	(943,899)	0	0		
172838 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	0	45,128,233	4388.71	4,026,154	0	(962,960)	929,112		2,132,738	0	0	(962,960)	0	0		
172854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	0	49,445,911	4388.71	4,411,496	0	(1,055,125)	1,018,038		2,535,411	0	0	(1,055,125)	0	0		
172861 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024	0	29,754,826	4388.71	1,452,036	0	(347,292)	335,085		816,175	0	0	(347,292)	0	0		
172864 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/20/2023	06/20/2024	0	15,722,268	4388.71	455,946	0	(109,051)	105,218		729,499	0	0	(109,051)	0	0		
172868 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2028	0	17,848,623	4388.71	846,025	0	(203,973)	192,384		1,231,850	0	0	(203,973)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
172870 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZIWZ7FF32TIWEFA76	06/20/2023	06/20/2030	0	9,849,798	4388.71	459,001	0	(110,663)	104,375		633,790	0	0	(110,663)	0	0		
172873 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	2,462	44,258,717	179.75	3,722,903	0	(892,783)	856,778		2,558,929	0	0	(892,783)	0	0		
172879 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	102	44,764,842	4388.71	3,849,786	0	(923,211)	885,978		1,971,799	0	0	(923,211)	0	0		
172885 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	119	52,225,649	4388.71	4,491,417	0	(1,077,079)	1,033,641		3,063,525	0	0	(1,077,079)	0	0		
172889 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	12/20/2024	8	3,510,968	4388.71	390,416	0	(62,234)	190,221		94,190	0	0	(62,234)	0	0		
172892 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	122	53,700,431	4388.71	4,618,249	0	(1,107,495)	1,062,830		3,424,668	0	0	(1,107,495)	0	0		
172894 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	166	72,852,586	4388.71	6,265,338	0	(1,502,480)	1,441,886		1,391,198	0	0	(1,502,480)	0	0		
172902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	150	65,649,879	4388.71	5,645,904	0	(1,353,935)	1,299,331		4,981,457	0	0	(1,353,935)	0	0		
172906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	142	62,138,955	4388.71	5,343,963	0	(1,281,527)	1,229,844		1,240,577	0	0	(1,281,527)	0	0		
172916 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	139	60,795,659	4388.71	5,228,440	0	(1,253,824)	1,203,257		2,478,938	0	0	(1,253,824)	0	0		
173429 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024	0	53,459,892	1242.07	3,715,463	0	(884,617)	1,018,922		8,954,250	0	0	(884,617)	0	0		
173431 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/06/2023	07/05/2024	0	11,358,299	509.3	749,648	0	(178,484)	205,582		559,190	0	0	(178,484)	0	0		
173433 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	35,320,558	4411.59	3,154,126	0	(750,968)	864,982		1,124,588	0	0	(750,968)	0	0		
173450 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	40,238,615	4411.59	3,593,308	0	(855,533)	985,423		1,522,607	0	0	(855,533)	0	0		
173462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	32,100,705	4411.59	2,824,862	0	(672,573)	774,685		1,311,973	0	0	(672,573)	0	0		
173478 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	64,052,663	4411.59	5,718,622	0	(1,361,550)	1,568,265		2,636,677	0	0	(1,361,550)	0	0		
173482 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	46,418,338	4411.59	4,084,814	0	(972,556)	1,120,212		2,108,427	0	0	(972,556)	0	0		
173493 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	58,191,264	4411.59	5,120,831	0	(1,219,221)	1,404,328		3,132,353	0	0	(1,219,221)	0	0		
173500 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024	0	51,691,277	177.31	4,300,075	0	(1,023,807)	1,179,245		3,393,455	0	0	(1,023,807)	0	0		
173508 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	52,068,401	4411.59	4,582,019	0	(1,090,935)	1,256,565		3,189,432	0	0	(1,090,935)	0	0		
173514 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024	0	25,582,286	86.88	2,155,414	0	(513,184)	591,097		932,432	0	0	(513,184)	0	0		
173518 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	0	89,247,208	4411.59	7,907,303	0	(1,882,654)	2,168,485		6,499,381	0	0	(1,882,654)	0	0		
173530 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	0	59,171,224	4411.59	5,242,570	0	(1,248,206)	1,437,713		4,943,235	0	0	(1,248,206)	0	0		
173538 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024	0	17,545,575	4411.59	587,777	0	(139,944)	161,191		1,529,386	0	0	(139,944)	0	0		
173539 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZIWZ7FF32TIWEFA76	07/06/2023	07/06/2028	0	16,509,643	4411.59	789,161	0	(190,263)	214,046		1,065,124	0	0	(190,263)	0	0		
173541 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZIWZ7FF32TIWEFA76	07/06/2023	07/05/2030	0	14,571,363	4411.59	690,683	0	(166,521)	187,336		863,512	0	0	(166,521)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
173543 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2023	01/06/2025	9	3,970,431	4411.59	447,867	0	(71,237)	231,683		84,387	0	0	(71,237)	0	0		
173552 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	92,074,134	4411.59	8,222,220	0	(1,957,633)	2,254,847		1,769,841	0	0	(1,957,633)	0	0		
173555 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2023	07/05/2024	389	2,737,328	70.37	193,717	0	(46,560)	52,687		172,307	0	0	(46,560)	0	0		
173556 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	73,279,913	4411.59	6,543,896	0	(1,558,040)	1,794,587		1,415,584	0	0	(1,558,040)	0	0		
173566 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	28,000,413	4411.59	1,346,820	0	(320,665)	369,350		749,182	0	0	(320,665)	0	0		
173838 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/14/2023	07/12/2024	0	1,393,454	4471.789142	76,578	0	(18,266)	22,548		127,765	0	0	(18,266)	0	0		
174110 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/20/2023	07/19/2024	0	75,164,825	4534.87	6,485,973	0	(1,541,492)	2,030,235		1,587,537	0	0	(1,541,492)	0	0		
174116 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	58,890,728	4534.87	5,055,281	0	(1,201,466)	1,582,401		2,293,594	0	0	(1,201,466)	0	0		
174135 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	54,369,681	4534.87	4,667,695	0	(1,109,350)	1,461,079		2,358,640	0	0	(1,109,350)	0	0		
174150 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	49,321,405	4534.87	4,233,871	0	(1,006,245)	1,325,284		2,560,929	0	0	(1,006,245)	0	0		
174153 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	51,657,563	4534.87	4,434,871	0	(1,054,016)	1,388,201		3,235,644	0	0	(1,054,016)	0	0		
174156 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	50,863,709	4534.87	4,368,563	0	(1,038,257)	1,367,445		3,803,075	0	0	(1,038,257)	0	0		
174160 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/20/2023	07/19/2024	0	31,135,872	4534.87	2,581,158	0	(613,452)	807,953		2,779,397	0	0	(613,452)	0	0		
174161 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2023	07/19/2024	0	20,517,215	88.73	1,764,485	0	(419,357)	552,318		623,225	0	0	(419,357)	0	0		
174170 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/20/2023	07/19/2024	0	85,929,753	4534.87	7,414,878	0	(1,762,261)	2,321,001		1,597,363	0	0	(1,762,261)	0	0		
174179 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024	0	24,291,529	4534.87	1,146,560	0	(272,498)	358,896		654,103	0	0	(272,498)	0	0		
174182 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	01/17/2025	8	3,549,896	4534.87	383,032	0	(61,243)	206,949		78,758	0	0	(61,243)	0	0		
174183 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	2,123	38,795,702	182.74	3,184,500	0	(765,061)	988,595		2,378,397	0	0	(765,061)	0	0		
174188 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	338	2,495,454	73.83	166,972	0	(40,114)	51,835		125,540	0	0	(40,114)	0	0		
174196 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	103	46,709,161	4534.87	3,839,531	0	(922,430)	1,191,942		1,594,773	0	0	(922,430)	0	0		
174198 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2023	07/19/2024	0	40,365,295	1273.42	2,777,132	0	(660,029)	869,296		5,706,728	0	0	(660,029)	0	0		
174199 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2023	07/19/2024	0	8,188,697	519.6	540,454	0	(128,447)	169,173		272,802	0	0	(128,447)	0	0		
174676 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2,426	43,705,560	180.19	3,565,524	0	(842,193)	1,279,681		2,648,942	0	0	(842,193)	0	0		
174686 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2,458	21,075,524	85.75	1,649,175	0	(389,543)	591,896		803,524	0	0	(389,543)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
174697 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	02/06/2025	11	4,925,833	4478.03	548,735	0	(85,768)	314,848		114,737	0	0	(85,768)	0	0		
174705 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	113	50,472,548	4478.03	4,305,354	0	(1,016,944)	1,545,209		1,500,302	0	0	(1,016,944)	0	0		
174713 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/04/2023	08/06/2024	0	45,819,727	1257.07	3,198,217	0	(752,280)	1,151,007		7,243,601	0	0	(752,280)	0	0		
174714 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	105	47,087,381	4478.03	4,016,596	0	(948,738)	1,441,573		1,656,926	0	0	(948,738)	0	0		
174715 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	08/04/2023	08/06/2024	0	10,625,339	517.99	699,147	0	(164,452)	251,616		410,068	0	0	(164,452)	0	0		
174724 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	109	48,732,430	4478.03	4,156,920	0	(981,884)	1,491,936		1,872,291	0	0	(981,884)	0	0		
174734 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	103	46,123,709	4478.03	3,934,394	0	(929,322)	1,412,070		1,903,347	0	0	(929,322)	0	0		
174740 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	105	46,916,679	4478.03	4,002,035	0	(945,299)	1,436,347		2,112,628	0	0	(945,299)	0	0		
174753 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	103	46,290,605	4478.03	3,948,630	0	(932,685)	1,417,180		2,516,702	0	0	(932,685)	0	0		
174762 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	118	52,758,358	4478.03	4,500,336	0	(1,063,000)	1,615,189		3,358,245	0	0	(1,063,000)	0	0		
174771 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	111	49,706,133	4478.03	4,239,978	0	(1,001,502)	1,521,746		3,742,778	0	0	(1,001,502)	0	0		
174774 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	68	30,450,604	4478.03	2,597,464	0	(613,533)	932,241		2,736,542	0	0	(613,533)	0	0		
174777 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/04/2023	08/04/2028	0	18,175,824	4478.03	885,163	0	(213,409)	310,413		1,170,331	0	0	(213,409)	0	0		
174779 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2030	0	12,413,995	4478.03	615,734	0	(148,451)	215,929		751,781	0	0	(148,451)	0	0		
174782 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2024	0	16,420,632	4478.03	525,460	0	(123,598)	189,108		1,070,052	0	0	(123,598)	0	0		
174789 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024	0	2,434,010	72.16	197,269	0	(46,401)	70,995		134,182	0	0	(46,401)	0	0		
174799 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	0	89,894,379	4478.03	8,061,728	0	(1,896,268)	2,901,336		1,665,968	0	0	(1,896,268)	0	0		
174818 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	0	70,805,946	4478.03	6,349,877	0	(1,493,609)	2,285,258		1,371,844	0	0	(1,493,609)	0	0		
174823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2024	0	32,284,068	4478.03	1,481,041	0	(348,368)	533,012		878,024	0	0	(348,368)	0	0		
175024 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/11/2023	08/11/2024	0	1,278,375	4469.217841	62,197	0	(14,699)	23,367		133,812	0	0	(14,699)	0	0		
175304 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/18/2023	08/20/2024	0	35,259,793	1226.67	2,464,660	0	(578,703)	981,801		6,604,522	0	0	(578,703)	0	0		
175305 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	08/18/2023	08/20/2024	0	7,360,918	508.53	485,821	0	(114,071)	193,527		423,834	0	0	(114,071)	0	0		
175351 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	0	2,002,777	69.84	172,639	0	(40,536)	68,771		139,205	0	0	(40,536)	0	0		
175362 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2028	0	22,097,696	4369.71	1,082,787	0	(261,056)	421,249		1,462,857	0	0	(261,056)	0	0		
175364 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2030	0	14,097,552	4369.71	696,419	0	(167,904)	270,936		872,954	0	0	(167,904)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
175372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	141	61,455,820	4369.71	5,574,005	0	(1,314,863)	2,214,331		2,419,935	0	0	(1,314,863)	0	0		
175384 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	111	48,503,781	4369.71	4,399,263	0	(1,037,751)	1,747,652		2,193,703	0	0	(1,037,751)	0	0		
175385 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024	0	26,255,234	4369.71	1,308,609	0	(307,262)	521,287		703,846	0	0	(307,262)	0	0		
175387 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	120	52,496,691	4369.71	4,761,417	0	(1,123,180)	1,891,522		2,933,514	0	0	(1,123,180)	0	0		
175399 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2024	0	13,952,290	4369.71	435,311	0	(102,211)	173,407		936,481	0	0	(102,211)	0	0		
175400 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024		49,769,249	0	4,514,040	0	(1,064,826)	1,793,249		3,531,667	0	0	(1,064,826)	0	0		
175404 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	1,808	31,693,243	175.33	2,563,225	0	(604,644)	1,018,267		2,013,343	0	0	(604,644)	0	0		
175408 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	116	50,688,636	4369.71	4,597,428	0	(1,084,496)	1,826,376		4,589,607	0	0	(1,084,496)	0	0		
175419 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	2,062	17,145,389	83.13	1,383,923	0	(326,456)	549,778		769,573	0	0	(326,456)	0	0		
175426 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	02/20/2025	9	3,932,739	4369.71	458,955	0	(71,672)	275,039		89,115	0	0	(71,672)	0	0		
175432 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	158	69,041,418	4369.71	6,262,014	0	(1,477,158)	2,487,649		1,284,583	0	0	(1,477,158)	0	0		
175434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	143	62,486,853	4369.71	5,667,519	0	(1,336,922)	2,251,480		1,244,748	0	0	(1,336,922)	0	0		
175438 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	141	61,634,148	4369.71	5,590,179	0	(1,312,577)	2,226,857		2,025,050	0	0	(1,312,577)	0	0		
175910 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	2,069	36,786,381	177.83	2,982,959	0	(713,597)	1,323,944		2,279,812	0	0	(713,597)	0	0		
175967 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	2,363	19,890,491	84.16	1,536,219	0	(367,501)	681,829		821,972	0	0	(367,501)	0	0		
175973 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	219	1,548,938	70.72	107,979	0	(25,831)	47,925		87,879	0	0	(25,831)	0	0		
175981 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	03/06/2025	9	4,018,932	4465.48	450,117	0	(71,897)	282,766		101,174	0	0	(71,897)	0	0		
175985 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	159	71,001,132	4465.48	6,283,521	0	(1,503,172)	2,788,850		1,292,241	0	0	(1,503,172)	0	0		
175989 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	152	67,875,296	4465.48	6,006,888	0	(1,436,995)	2,666,071		1,298,217	0	0	(1,436,995)	0	0		
175992 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	81	36,170,388	4465.48	3,201,039	0	(765,767)	1,420,735		1,046,270	0	0	(765,767)	0	0		
175997 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	112	50,069,195	4465.48	4,431,068	0	(1,060,020)	1,966,666		1,767,639	0	0	(1,060,020)	0	0		
176006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	112	49,838,329	4465.48	4,410,637	0	(1,055,132)	1,957,598		1,926,875	0	0	(1,055,132)	0	0		
176014 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	107	47,656,406	4465.48	4,217,539	0	(1,008,939)	1,871,894		1,993,557	0	0	(1,008,939)	0	0		
176024 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	105	46,846,547	4465.48	4,145,867	0	(991,793)	1,840,084		2,247,143	0	0	(991,793)	0	0		
176036 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	112	49,826,183	4465.48	4,409,562	0	(1,054,875)	1,957,121		2,854,068	0	0	(1,054,875)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
176040 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	09/06/2023	09/06/2024	0	44,820,899	1251.62	3,146,427	0	(748,866)	1,400,333		7,482,718	0	0	(748,866)	0	0		
176042 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/06/2023	09/06/2024	0	9,627,469	505.07	637,338	0	(151,690)	283,651		643,597	0	0	(151,690)	0	0		
176046 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/06/2023	09/06/2024	115	51,543,964	4465.48	4,561,583	0	(1,091,242)	2,024,593		3,548,804	0	0	(1,091,242)	0	0		
176053 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/06/2023	09/06/2024	94	41,975,512	4465.48	3,714,786	0	(888,668)	1,648,754		3,458,813	0	0	(888,668)	0	0		
176056 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/06/2023	09/06/2024	84	37,510,032	4465.48	3,319,596	0	(794,129)	1,473,355		3,677,094	0	0	(794,129)	0	0		
176065 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	0	29,235,625	4465.48	1,420,851	0	(338,170)	632,357		824,592	0	0	(338,170)	0	0		
176069 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/06/2023	09/06/2024	0	17,112,153	4465.48	586,947	0	(139,696)	261,224		1,396,238	0	0	(139,696)	0	0		
176071 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	09/06/2023	09/06/2028	0	17,149,201	4465.48	874,609	0	(210,865)	385,787		1,152,428	0	0	(210,865)	0	0		
176074 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	09/06/2023	09/06/2030	0	18,278,088	4465.48	939,494	0	(226,508)	414,407		1,169,687	0	0	(226,508)	0	0		
176415 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	09/15/2023	09/15/2024	0	705,893	4465.13074	35,049	0	(8,246)	16,556		87,579	0	0	(8,246)	0	0		
176715 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	1,743	31,259,701	179.35	2,459,294	0	(588,066)	1,185,851		1,894,772	0	0	(588,066)	0	0		
176721 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	2,178	18,214,000	83.63	1,374,272	0	(328,615)	662,663		782,442	0	0	(328,615)	0	0		
176728 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	161	1,146,091	71.02	80,527	0	(19,255)	38,829		64,040	0	0	(19,255)	0	0		
176735 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	03/20/2025	14	6,163,080	4402.2	687,190	0	(109,732)	449,317		128,138	0	0	(109,732)	0	0		
176739 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	145	63,831,900	4402.2	5,438,515	0	(1,300,456)	2,622,407		1,160,116	0	0	(1,300,456)	0	0		
176745 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	141	62,071,020	4402.2	5,288,487	0	(1,264,581)	2,550,065		1,185,718	0	0	(1,264,581)	0	0		
176748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	122	53,706,840	4402.2	4,575,854	0	(1,094,177)	2,206,439		1,657,146	0	0	(1,094,177)	0	0		
176755 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	123	54,335,122	4402.2	4,629,384	0	(1,106,977)	2,232,251		2,013,600	0	0	(1,106,977)	0	0		
176766 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	104	45,818,714	4402.2	3,903,781	0	(933,471)	1,882,371		1,872,444	0	0	(933,471)	0	0		
176774 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	111	48,712,940	4402.2	4,150,371	0	(992,435)	2,001,275		2,480,601	0	0	(992,435)	0	0		
176780 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	106	46,444,971	4402.2	3,957,139	0	(946,230)	1,908,100		2,912,819	0	0	(946,230)	0	0		
176786 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	111	48,864,420	4402.2	4,163,277	0	(995,522)	2,007,498		4,015,577	0	0	(995,522)	0	0		
176789 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	09/20/2023	09/20/2024	77	33,896,940	4402.2	2,888,039	0	(690,587)	1,392,589		3,423,619	0	0	(690,587)	0	0		
176794 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	09/20/2023	09/20/2028	0	19,904,336	4402.2	1,100,710	0	(265,377)	527,738		1,500,936	0	0	(265,377)	0	0		
176797 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	09/20/2023	09/20/2030	0	16,076,508	4402.2	901,892	0	(217,442)	432,414		1,145,121	0	0	(217,442)	0	0		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
176799 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	0	37,589,737	1236.49	2,631,282	0	(625,706)	1,272,268		6,854,879	0	0	(625,706)	0	0		
176801 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2023	09/20/2024	0	13,691,679	4402.2	455,933	0	(108,419)	220,451		953,424	0	0	(108,419)	0	0		
176802 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/20/2023	09/20/2024	0	8,260,357	505.76	547,662	0	(130,231)	264,803		557,565	0	0	(130,231)	0	0		
176834 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	0	28,159,475	4402.2	1,348,839	0	(320,747)	652,186		737,021	0	0	(320,747)	0	0		
177507 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	04/04/2025	10	4,308,500	4308.5	388,200	0	(60,615)	266,440		84,585	0	0	(60,615)	0	0		
177511 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	106	45,670,100	4308.5	4,114,920	0	(970,950)	2,171,763		875,802	0	0	(970,950)	0	0		
177514 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	118	50,840,300	4308.5	4,580,760	0	(1,080,869)	2,417,623		1,279,993	0	0	(1,080,869)	0	0		
177523 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	124	53,425,400	4308.5	4,813,680	0	(1,135,829)	2,540,553		1,777,990	0	0	(1,135,829)	0	0		
177526 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2023	10/04/2024	0	42,905,021	1214.7	2,990,480	0	(701,233)	1,582,705		8,789,512	0	0	(701,233)	0	0		
177529 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/06/2023	10/04/2024	0	8,828,621	494.62	583,572	0	(136,841)	308,854		814,136	0	0	(136,841)	0	0		
177531 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	99	42,837,649	4308.5	3,859,713	0	(910,732)	2,037,071		1,563,533	0	0	(910,732)	0	0		
177546 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	108	46,746,622	4308.5	4,211,916	0	(993,837)	2,222,955		1,835,321	0	0	(993,837)	0	0		
177560 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	122	52,369,214	4308.5	4,718,517	0	(1,113,374)	2,490,328		2,378,685	0	0	(1,113,374)	0	0		
177570 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	108	46,423,097	4308.5	4,182,766	0	(986,959)	2,207,571		2,603,313	0	0	(986,959)	0	0		
177579 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	114	49,266,836	4308.5	4,438,989	0	(1,047,417)	2,342,800		4,367,202	0	0	(1,047,417)	0	0		
177590 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	184	79,276,400	4308.5	7,142,880	0	(1,685,423)	3,769,853		8,083,159	0	0	(1,685,423)	0	0		
177593 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024	0	73,931,298	4308.5	6,877,000	0	(1,612,576)	3,639,638		1,361,902	0	0	(1,612,576)	0	0		
177594 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/06/2023	10/06/2028	0	28,835,985	4308.5	1,603,281	0	(386,544)	838,977		2,148,592	0	0	(386,544)	0	0		
177597 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/06/2023	10/04/2030	0	27,912,359	4308.5	1,599,378	0	(385,604)	836,935		1,832,239	0	0	(385,604)	0	0		
177598 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024	0	31,934,184	4308.5	1,669,317	0	(391,435)	883,483		889,958	0	0	(391,435)	0	0		
177600 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2023	10/04/2024	0	15,614,459	4308.5	424,713	0	(99,590)	224,779		1,529,584	0	0	(99,590)	0	0		
177479 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	2,242	38,053,352	169.7	3,083,286	0	(751,604)	1,622,782		2,568,994	0	0	(751,604)	0	0		
177488 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	2,775	21,302,298	76.77	1,814,733	0	(442,373)	955,122		1,050,797	0	0	(442,373)	0	0		
177499 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	232	1,588,530	68.52	127,277	0	(31,026)	66,988		93,237	0	0	(31,026)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
177770 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/13/2023	10/13/2024	0	1,367,847	4375.574859	68,096	0	(15,964)	37,434		223,008	0	0	(15,964)	0	0		
177903 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	1,637	30,045,998	183.59	2,656,172	0	(629,781)	1,500,994		1,811,172	0	0	(629,781)	0	0		
177925 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	86	574,398	66.57	46,162	0	(10,945)	26,086		29,301	0	0	(10,945)	0	0		
177932 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	04/17/2025	10	4,224,160	4224.16	500,140	0	(78,801)	355,266		193,277	0	0	(78,801)	0	0		
177939 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	138	58,293,408	4224.16	5,432,922	0	(1,288,150)	3,070,128		1,513,193	0	0	(1,288,150)	0	0		
177949 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	104	44,033,320	4224.16	4,103,888	0	(973,035)	2,319,094		1,525,464	0	0	(973,035)	0	0		
177959 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	147	61,983,381	4224.16	5,776,826	0	(1,369,690)	3,264,467		2,466,450	0	0	(1,369,690)	0	0		
177970 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	104	43,750,470	4224.16	4,077,526	0	(966,785)	2,304,198		2,875,423	0	0	(966,785)	0	0		
177971 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	0	35,345,118	1196.46	2,445,882	0	(576,081)	1,386,000		7,913,780	0	0	(576,081)	0	0		
177974 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/20/2023	10/18/2024	0	7,651,762	492.53	501,956	0	(118,226)	284,442		755,072	0	0	(118,226)	0	0		
177980 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/20/2028	0	25,497,560	4224.16	1,455,911	0	(351,014)	817,703		2,058,540	0	0	(351,014)	0	0		
177984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2030	0	30,461,212	4224.16	1,812,442	0	(436,972)	1,017,947		2,285,885	0	0	(436,972)	0	0		
177987 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024	0	13,212,998	4224.16	402,996	0	(94,918)	228,365		1,398,682	0	0	(94,918)	0	0		
177990 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	0	16,480,710	74.75	1,573,907	0	(370,704)	891,880		874,618	0	0	(370,704)	0	0		
178004 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	0	72,956,407	4224.16	7,035,916	0	(1,657,177)	3,987,019		1,372,809	0	0	(1,657,177)	0	0		
178011 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	0	52,541,392	4224.16	5,067,092	0	(1,193,458)	2,871,352		2,553,919	0	0	(1,193,458)	0	0		
178025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	0	48,792,077	4224.16	4,586,455	0	(1,080,253)	2,598,991		4,473,766	0	0	(1,080,253)	0	0		
178031 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	0	80,679,356	4224.16	7,583,859	0	(1,786,235)	4,297,520		8,367,284	0	0	(1,786,235)	0	0		
178036 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024	0	23,572,584	4224.16	1,308,278	0	(308,140)	741,358		782,113	0	0	(308,140)	0	0		
178390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	05/06/2025	0	4,703,317	4365.98	536,507	0	(84,858)	397,705		200,810	0	0	(84,858)	0	0		
178397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	51,696,594	4365.98	4,562,224	0	(1,081,655)	2,794,989		1,717,261	0	0	(1,081,655)	0	0		
178406 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	49,921,490	4365.98	4,405,571	0	(1,044,514)	2,699,018		1,854,498	0	0	(1,044,514)	0	0		
178421 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	43,057,215	4365.98	3,799,799	0	(900,892)	2,327,899		1,802,599	0	0	(900,892)	0	0		
178431 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	51,713,051	4365.98	4,564,711	0	(1,082,245)	2,796,513		2,604,165	0	0	(1,082,245)	0	0		
178435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	33,391,840	4365.98	2,947,498	0	(698,820)	1,805,747		1,991,955	0	0	(698,820)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
178444 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024	0	18,621,821	4365.98	601,485	0	(142,606)	368,492		1,804,974	0	0	(142,606)	0	0		
178447 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/06/2023	11/06/2028	0	37,538,719	4365.98	2,102,168	0	(506,824)	1,278,579		2,912,904	0	0	(506,824)	0	0		
178450 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/06/2023	11/06/2030	0	43,943,432	4365.98	2,561,902	0	(617,664)	1,558,198		3,233,916	0	0	(617,664)	0	0		
178461 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	1,872	34,326,457	183.35	2,804,529	0	(669,631)	1,713,452		2,027,124	0	0	(669,631)	0	0		
178469 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	2,602	20,548,884	78.97	1,831,887	0	(437,396)	1,119,208		973,659	0	0	(437,396)	0	0		
178477 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	146	1,011,407	69.31	79,237	0	(18,919)	48,411		58,370	0	0	(18,919)	0	0		
178503 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024	0	31,886,501	4365.98	1,543,307	0	(365,902)	945,487		1,016,721	0	0	(365,902)	0	0		
178508 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	134	58,504,132	4365.98	4,996,190	0	(1,192,930)	3,052,467		1,053,306	0	0	(1,192,930)	0	0		
178509 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024	0	42,250,102	1225.02	2,847,657	0	(675,149)	1,744,581		8,415,285	0	0	(675,149)	0	0		
178510 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2023	11/06/2024	0	11,133,582	499.3	722,569	0	(171,314)	442,673		970,692	0	0	(171,314)	0	0		
178512 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	134	58,504,132	4365.98	4,996,190	0	(1,192,930)	3,052,467		1,095,521	0	0	(1,192,930)	0	0		
178514 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	187	81,643,826	4365.98	6,972,295	0	(1,664,760)	4,259,786		2,081,239	0	0	(1,664,760)	0	0		
178519 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	183	80,027,278	4365.98	6,834,244	0	(1,631,798)	4,175,442		6,921,057	0	0	(1,631,798)	0	0		
178527 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	113	49,335,574	4365.98	4,213,205	0	(1,005,978)	2,574,095		4,779,816	0	0	(1,005,978)	0	0		
178529 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	95	41,476,810	4365.98	3,542,075	0	(845,734)	2,164,062		4,336,303	0	0	(845,734)	0	0		
178677 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/10/2023	11/08/2024	0	1,175,658	4377.960697	54,090	0	(12,705)	33,806		210,162	0	0	(12,705)	0	0		
178947 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	1,753	32,143,147	183.37	2,555,746	0	(609,962)	1,659,484		1,739,555	0	0	(609,962)	0	0		
178958 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	1,852	15,246,725	82.34	1,257,290	0	(300,069)	816,377		635,218	0	0	(300,069)	0	0		
178976 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	188	1,355,545	72.12	89,655	0	(21,397)	58,215		76,175	0	0	(21,397)	0	0		
178984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	110	49,839,921	4547.38	4,091,859	0	(976,576)	2,656,905		1,924,623	0	0	(976,576)	0	0		
178986 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	05/20/2025	7	3,183,166	4547.38	337,099	0	(53,760)	258,072		58,010	0	0	(53,760)	0	0		
179006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	111	50,348,319	4547.38	4,133,598	0	(986,537)	2,684,008		2,287,171	0	0	(986,537)	0	0		
179012 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	156	70,939,128	4547.38	5,824,104	0	(1,389,999)	3,781,678		1,233,804	0	0	(1,389,999)	0	0		
179022 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	122	55,478,036	4547.38	4,554,748	0	(1,087,050)	2,957,467		1,008,486	0	0	(1,087,050)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
179023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	11/20/2023	11/20/2024	90	40,736,340	4547.38	3,344,454	0	(798,198)	2,171,605		2,562,213	0	0	(798,198)	0	0		
179025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	11/20/2023	11/20/2024	105	47,878,455	4547.38	3,930,822	0	(938,142)	2,552,342		1,572,644	0	0	(938,142)	0	0		
179037 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	11/20/2023	11/20/2024	121	55,149,715	4547.38	4,527,793	0	(1,080,617)	2,939,964		4,934,199	0	0	(1,080,617)	0	0		
179038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/20/2023	11/20/2028	0	36,129,319	4547.38	2,066,597	0	(498,248)	1,336,211		2,655,655	0	0	(498,248)	0	0		
179048 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/20/2023	11/20/2030	0	57,521,044	4547.38	3,416,750	0	(823,764)	2,209,186		4,002,662	0	0	(823,764)	0	0		
179049 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	11/20/2023	11/20/2024	83	37,743,254	4547.38	3,098,722	0	(739,551)	2,012,047		3,679,881	0	0	(739,551)	0	0		
179053 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	0	13,914,188	4547.38	414,643	0	(98,220)	269,973		938,874	0	0	(98,220)	0	0		
179057 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	0	27,764,868	4547.38	1,266,078	0	(299,908)	824,342		692,387	0	0	(299,908)	0	0		
179061 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2023	11/20/2024	0	34,534,766	1259.07	2,317,283	0	(548,916)	1,508,780		5,859,658	0	0	(548,916)	0	0		
179063 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	11/20/2023	11/20/2024	0	9,381,654	503	607,931	0	(144,006)	395,823		765,562	0	0	(144,006)	0	0		
179101 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024	0	59,596,710	4547.38	5,062,591	0	(1,199,223)	3,296,247		1,462,334	0	0	(1,199,223)	0	0		
179446 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	1,842	34,595,845	187.84	2,875,006	0	(685,813)	1,992,812		1,731,321	0	0	(685,813)	0	0		
179457 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	1,878	16,182,101	86.18	1,370,728	0	(326,978)	950,121		594,783	0	0	(326,978)	0	0		
179467 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	06/06/2025	7	3,184,538	4549.34	335,972	0	(53,464)	267,181		62,087	0	0	(53,464)	0	0		
179472 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	142	64,600,628	4549.34	5,277,856	0	(1,258,997)	3,658,350		1,103,293	0	0	(1,258,997)	0	0		
179479 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	132	60,051,288	4549.34	4,906,176	0	(1,170,335)	3,400,719		1,471,189	0	0	(1,170,335)	0	0		
179487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	107	48,701,595	4549.34	3,978,909	0	(949,142)	2,757,983		1,606,032	0	0	(949,142)	0	0		
179507 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	118	53,709,463	4549.34	4,388,050	0	(1,046,740)	3,041,580		2,060,632	0	0	(1,046,740)	0	0		
179521 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	0	39,056,540	1260.04	2,597,260	0	(614,613)	1,805,238		6,668,765	0	0	(614,613)	0	0		
179522 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	111	50,336,263	4549.34	4,112,461	0	(981,000)	2,850,555		2,247,018	0	0	(981,000)	0	0		
179525 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	12/06/2023	12/06/2024	0	8,884,743	509.49	561,516	0	(132,877)	390,284		632,258	0	0	(132,877)	0	0		
179527 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	0	22,348,709	4549.34	1,041,450	0	(246,448)	723,865		560,310	0	0	(246,448)	0	0		
179531 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	108	49,132,872	4549.34	4,014,144	0	(957,547)	2,782,407		2,529,621	0	0	(957,547)	0	0		
179535 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	79	36,066,986	4549.34	2,946,664	0	(702,907)	2,042,482		2,896,865	0	0	(702,907)	0	0		
179541 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2023	12/06/2028	0	46,937,687	4549.34	2,651,979	0	(639,381)	1,830,956		3,625,478	0	0	(639,381)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
179546 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	146	66,420,364	4549.34	5,426,528	0	(1,294,462)	3,761,402		6,239,622	0	0	(1,294,462)	0	0		
179547 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2023	12/06/2030	0	70,330,138	4549.34	4,128,379	0	(995,335)	2,850,278		5,164,897	0	0	(995,335)	0	0		
179554 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024	0	48,669,647	4549.34	4,172,792	0	(987,446)	2,900,320		880,513	0	0	(987,446)	0	0		
179558 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024	0	14,728,925	4549.34	447,760	0	(105,957)	311,217		1,138,008	0	0	(105,957)	0	0		
179559 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2023	12/06/2024	0	676,641	72.57	47,839	0	(11,320)	33,250		36,671	0	0	(11,320)	0	0		
179783 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/15/2023	12/15/2024	0	1,990,571	4685.239843	99,532	0	(23,144)	72,037		237,502	0	0	(23,144)	0	0		
180049 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	91	42,627,566	4698.35	3,567,910	0	(850,727)	2,609,951		1,388,331	0	0	(850,727)	0	0		
180063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	219	102,901,758	4698.35	8,612,836	0	(2,053,632)	6,300,348		4,081,413	0	0	(2,053,632)	0	0		
180068 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024	0	22,808,684	4698.35	1,050,879	0	(248,458)	770,837		571,068	0	0	(248,458)	0	0		
180077 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	96	45,104,160	4698.35	3,775,200	0	(900,153)	2,761,585		2,212,880	0	0	(900,153)	0	0		
180078 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2023	12/20/2024	0	16,386,355	4698.35	504,700	0	(119,326)	370,206		1,123,066	0	0	(119,326)	0	0		
180081 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	72	33,828,684	4698.35	2,831,447	0	(675,126)	2,071,223		2,496,040	0	0	(675,126)	0	0		
180082 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	1,722	32,395,250	188.1	2,640,187	0	(629,522)	1,931,315		1,635,177	0	0	(629,522)	0	0		
180094 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	107	50,272,345	4698.35	4,207,775	0	(1,003,296)	3,078,016		4,397,450	0	0	(1,003,296)	0	0		
180100 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2023	12/20/2028	0	54,736,341	4698.35	3,065,235	0	(739,016)	2,233,843		3,766,531	0	0	(739,016)	0	0		
180105 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	1,794	16,082,971	89.63	1,309,893	0	(312,329)	958,196		457,817	0	0	(312,329)	0	0		
180106 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2023	12/20/2030	0	76,504,302	4698.35	4,414,298	0	(1,064,269)	3,216,995		4,961,536	0	0	(1,064,269)	0	0		
180124 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2023	12/20/2024	0	39,590,854	1292.08	2,632,792	0	(622,468)	1,931,196		5,760,480	0	0	(622,468)	0	0		
180127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	06/20/2025	7	3,288,845	4698.35	338,422	0	(53,838)	277,791		56,900	0	0	(53,838)	0	0		
180129 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	12/20/2023	12/20/2024	0	9,155,039	514.87	566,697	0	(133,984)	415,682		578,121	0	0	(133,984)	0	0		
180133 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	127	59,669,045	4698.35	4,994,275	0	(1,190,827)	3,653,346		984,562	0	0	(1,190,827)	0	0		
180136 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	149	70,005,415	4698.35	5,859,425	0	(1,397,113)	4,286,210		1,321,424	0	0	(1,397,113)	0	0		
180149 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	93	43,694,655	4698.35	3,657,225	0	(872,023)	2,675,285		1,120,806	0	0	(872,023)	0	0		
180157 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024	0	924,215	73.47	68,854	0	(16,279)	50,506		48,478	0	0	(16,279)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
180473 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/05/2024	01/06/2025	0	46,576,850	1291.44	0	3,074,072	(669,013)	2,405,059		6,899,781	0	0	(669,013)	0	0		
180474 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2024	01/06/2025	0	8,456,288	516.2	0	524,290	(114,102)	410,188		532,707	0	0	(114,102)	0	0		
180481 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/05/2024	01/06/2025	0	37,091,436	189.35	0	2,918,735	(635,207)	2,283,528		1,723,737	0	0	(635,207)	0	0		
180499 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	0	47,881,518	4697.24	0	4,037,848	(878,760)	3,159,088		1,209,828	0	0	(878,760)	0	0		
180503 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	0	43,258,847	4697.24	0	3,648,451	(794,016)	2,854,436		1,387,224	0	0	(794,016)	0	0		
180510 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	1,835	16,453,535	89.66	0	1,365,317	(300,070)	1,065,247		469,071	0	0	(300,070)	0	0		
180524 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	151	1,117,209	74.17	0	74,712	(16,420)	58,291		51,515	0	0	(16,420)	0	0		
180526 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2024	01/06/2025	0	35,316,640	4697.24	0	2,983,465	(649,294)	2,334,171		2,511,741	0	0	(649,294)	0	0		
180537 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	07/03/2025	7	3,288,068	4697.24	0	340,312	(50,231)	290,081		64,767	0	0	(50,231)	0	0		
180539 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2024	01/06/2025	0	24,767,973	4697.24	0	1,079,471	(234,926)	844,545		611,921	0	0	(234,926)	0	0		
180544 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/05/2024	01/05/2029	0	60,445,980	4697.24	0	3,348,707	(761,487)	2,587,220		4,018,344	0	0	(761,487)	0	0		
180545 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	143	67,170,532	4697.24	0	5,427,422	(1,192,840)	4,234,582		1,098,949	0	0	(1,192,840)	0	0		
180551 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/05/2024	01/06/2031	0	102,482,500	4697.24	0	5,913,240	(1,344,655)	4,568,586		6,306,402	0	0	(1,344,655)	0	0		
180558 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/05/2024	01/06/2025	0	17,094,461	4697.24	0	459,841	(100,076)	359,765		848,085	0	0	(100,076)	0	0		
180560 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	127	59,654,948	4697.24	0	4,820,158	(1,059,375)	3,760,783		1,108,578	0	0	(1,059,375)	0	0		
180562 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	216	101,448,876	4697.24	0	8,197,134	(1,801,568)	6,395,566		3,962,947	0	0	(1,801,568)	0	0		
180572 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	97	45,399,200	4697.24	0	3,668,284	(806,216)	2,862,068		2,231,501	0	0	(806,216)	0	0		
180579 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	110	51,669,640	4697.24	0	4,174,940	(917,569)	3,257,371		4,314,941	0	0	(917,569)	0	0		
180698 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/12/2024	01/12/2025	0	939,135	4783.45	0	41,437	(8,150)	33,288		103,023	0	0	(8,150)	0	0		
180796 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	95	45,811,706	4839.81	0	3,559,539	(650,774)	2,908,764		1,453,414	0	0	(650,774)	0	0		
180815 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	125	60,473,136	4839.81	0	4,698,722	(859,046)	3,839,676		2,255,547	0	0	(859,046)	0	0		
180824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	95	45,749,030	4839.81	0	3,554,669	(649,884)	2,904,785		2,026,531	0	0	(649,884)	0	0		
180835 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	151	73,255,364	4839.81	0	5,691,893	(1,040,623)	4,651,270		5,008,876	0	0	(1,040,623)	0	0		
180848 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025	0	58,808,525	4839.81	0	4,495,870	(811,754)	3,684,116		1,040,786	0	0	(811,754)	0	0		
180849 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2024	01/19/2029	0	30,600,543	4839.81	0	1,621,829	(306,592)	1,315,236		2,156,266	0	0	(306,592)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
180854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2031	0	77,737,735	4839.81	0	4,361,087	(824,425)	3,536,662		5,900,816	0	0	(824,425)	0	0		
180856 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/19/2024	01/17/2025	0	14,339,415	4839.81	0	421,579	(76,118)	345,460		779,197	0	0	(76,118)	0	0		
180859 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025	0	18,784,706	4839.81	0	779,957	(140,826)	639,132		434,660	0	0	(140,826)	0	0		
180863 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025	0	43,099,400	4839.81	0	3,294,918	(594,916)	2,700,002		1,032,920	0	0	(594,916)	0	0		
180867 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	1,573	29,564,873	187.93	0	2,243,362	(410,144)	1,833,219		1,439,952	0	0	(410,144)	0	0		
180876 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	1,750	15,451,876	88.32	0	1,217,675	(222,622)	995,053		460,810	0	0	(222,622)	0	0		
180882 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	228	1,687,951	73.93	0	114,159	(20,871)	93,288		84,217	0	0	(20,871)	0	0		
180892 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	07/18/2025	6	2,903,886	4839.81	0	292,128	(35,507)	256,621		46,725	0	0	(35,507)	0	0		
180896 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/19/2024	01/17/2025	0	5,554,494	515.69	0	341,601	(61,678)	279,923		362,729	0	0	(61,678)	0	0		
180897 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/19/2024	01/17/2025	0	30,326,908	1331.27	0	1,992,478	(359,753)	1,632,725		3,620,086	0	0	(359,753)	0	0		
180900 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	122	59,045,682	4839.81	0	4,587,810	(838,769)	3,749,041		926,734	0	0	(838,769)	0	0		
181308 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	2,448	46,148,103	188.55	0	3,404,509	(466,371)	2,938,138		2,162,610	0	0	(466,371)	0	0		
181340 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	2,753	23,818,090	86.52	0	1,932,536	(264,731)	1,667,805		828,568	0	0	(264,731)	0	0		
181352 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	324	2,439,683	75.21	0	162,840	(22,307)	140,533		133,795	0	0	(22,307)	0	0		
181363 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	158	78,276,834	4954.23	0	6,082,052	(833,158)	5,248,894		1,147,511	0	0	(833,158)	0	0		
181370 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	135	66,882,105	4954.23	0	5,196,690	(711,875)	4,484,815		1,101,954	0	0	(711,875)	0	0		
181379 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	96	47,560,608	4954.23	0	3,695,424	(506,222)	3,189,202		1,063,329	0	0	(506,222)	0	0		
181385 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025	0	25,062,639	4954.23	0	390,977	(52,632)	338,346		526,875	0	0	(52,632)	0	0		
181386 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	107	52,929,755	4954.23	0	4,112,603	(563,370)	3,549,232		1,649,788	0	0	(563,370)	0	0		
181399 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	120	59,450,760	4954.23	0	4,619,280	(632,778)	3,986,502		2,588,640	0	0	(632,778)	0	0		
181400 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2024	02/06/2029	0	41,505,951	4954.23	0	2,137,556	(298,672)	1,838,884		2,723,745	0	0	(298,672)	0	0		
181402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2024	02/06/2031	0	79,357,783	4954.23	0	4,317,063	(603,206)	3,713,857		5,559,672	0	0	(603,206)	0	0		
181403 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	76	37,756,682	4954.23	0	2,933,666	(401,872)	2,531,794		2,087,924	0	0	(401,872)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
181411 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/06/2024	02/06/2025	132	65,395,836	4954.23	0	5,081,208	(696,056)	4,385,152		4,439,378	0	0	(696,056)	0	0		
181417 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	02/06/2025	0	8,110,491	515.55	0	502,039	(67,582)	434,457		552,520	0	0	(67,582)	0	0		
181418 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2024	02/06/2025	0	51,199,691	1362.57	0	3,368,940	(453,511)	2,915,429		5,131,759	0	0	(453,511)	0	0		
181419 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2024	02/06/2025	0	22,087,163	4954.23	0	700,163	(94,253)	605,910		1,033,303	0	0	(94,253)	0	0		
181421 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	08/06/2025	0	3,694,660	4954.23	0	392,151	(35,258)	356,894		59,250	0	0	(35,258)	0	0		
181425 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	0	99,871,911	4954.23	0	8,132,570	(1,094,769)	7,037,801		3,561,106	0	0	(1,094,769)	0	0		
181468 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/09/2024	02/09/2025	0	1,119,734	4993.907396	0	52,631	(6,397)	46,234		84,742	0	0	(6,397)	0	0		
181776 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/20/2024	02/20/2025	95	47,267,345	4975.51	0	3,795,535	(374,354)	3,421,181		1,048,326	0	0	(374,354)	0	0		
181779 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2029	0	27,738,664	4975.51	0	1,398,029	(141,718)	1,256,311		1,638,708	0	0	(141,718)	0	0		
181784 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2031	0	55,268,008	4975.51	0	2,956,838	(299,734)	2,657,104		3,331,575	0	0	(299,734)	0	0		
181787 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/20/2024	02/20/2025	2,131	39,946,857	187.47	0	2,959,737	(291,919)	2,667,818		1,822,976	0	0	(291,919)	0	0		
181793 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/20/2024	02/20/2025	109	54,248,981	4975.51	0	4,356,156	(429,648)	3,926,507		1,628,191	0	0	(429,648)	0	0		
181808 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/20/2024	02/20/2025	2,435	21,178,304	86.96	0	1,719,398	(169,584)	1,549,813		668,349	0	0	(169,584)	0	0		
181814 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/20/2024	02/20/2025	200	99,641,454	4975.51	0	8,001,140	(789,153)	7,211,986		3,465,070	0	0	(789,153)	0	0		
181828 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/20/2024	08/20/2025	6	2,985,306	4975.51	0	307,188	(20,254)	286,934		47,399	0	0	(20,254)	0	0		
181830 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/20/2024	02/20/2025	69	34,297,584	4975.51	0	2,754,072	(271,635)	2,482,438		1,496,861	0	0	(271,635)	0	0		
181832 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/20/2024	02/20/2025	123	61,198,773	4975.51	0	4,914,219	(484,690)	4,429,529		981,899	0	0	(484,690)	0	0		
181844 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	02/20/2024	02/20/2025	146	1,113,790	76.38	0	79,036	(7,795)	71,240		53,559	0	0	(7,795)	0	0		
181853 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025	0	20,721,749	4975.51	0	955,273	(91,853)	863,420		431,535	0	0	(91,853)	0	0		
181867 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/20/2025	0	6,980,531	517.24	0	439,773	(42,286)	397,488		467,045	0	0	(42,286)	0	0		
181868 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2025	0	42,729,051	1368.74	0	2,875,665	(276,506)	2,599,159		4,228,574	0	0	(276,506)	0	0		
181869 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/20/2024	02/20/2025	0	16,234,929	4975.51	0	451,331	(43,397)	407,934		578,553	0	0	(43,397)	0	0		
181878 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	0	65,276,252	4975.51	0	5,508,010	(529,616)	4,978,394		955,348	0	0	(529,616)	0	0		
181884 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025	0	62,395,362	4975.51	0	5,241,210	(503,963)	4,737,248		3,909,762	0	0	(503,963)	0	0		
182202 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2029	0	43,838,652	5104.76	0	2,183,165	(131,588)	2,051,577		1,895,052	0	0	(131,588)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
182204 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2031	0	73,621,521	5104.76	0	3,857,768	(232,523)	3,625,245		2,790,225	0	0	(232,523)	0	0		
182206 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	2,268	45,093,299	198.81	0	3,472,554	(200,340)	3,272,214		1,599,598	0	0	(200,340)	0	0		
182220 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	172	1,349,120	78.58	0	87,904	(5,071)	82,833		55,412	0	0	(5,071)	0	0		
182231 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	09/05/2025	4	2,041,904	5104.76	0	211,540	(8,121)	203,419		29,667	0	0	(8,121)	0	0		
182240 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	148	75,550,448	5104.76	0	6,059,120	(349,565)	5,709,555		1,048,087	0	0	(349,565)	0	0		
182248 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	131	66,872,356	5104.76	0	5,363,140	(309,412)	5,053,728		1,033,720	0	0	(309,412)	0	0		
182249 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	50,269,144	5104.76	0	4,252,770	(234,312)	4,018,457		1,943,832	0	0	(234,312)	0	0		
182256 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2024	03/06/2025	0	24,154,215	89.65	0	2,171,705	(119,653)	2,052,052		700,716	0	0	(119,653)	0	0		
182257 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	93	47,474,268	5104.76	0	3,807,420	(219,659)	3,587,761		994,992	0	0	(219,659)	0	0		
182262 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	116	58,971,208	5104.76	0	4,729,471	(272,854)	4,456,617		1,657,704	0	0	(272,854)	0	0		
182272 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	191	97,276,307	5104.76	0	7,801,526	(450,088)	7,351,438		5,316,157	0	0	(450,088)	0	0		
182279 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	133,854,538	5104.76	0	11,324,094	(623,917)	10,700,177		4,401,019	0	0	(623,917)	0	0		
182292 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2024	03/06/2025	0	8,863,281	520.97	0	557,500	(30,716)	526,784		550,280	0	0	(30,716)	0	0		
182293 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	0	48,914,664	1398.28	0	3,291,957	(181,375)	3,110,582		4,005,037	0	0	(181,375)	0	0		
182296 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	25,715,456	5104.76	0	1,445,209	(79,626)	1,365,583		479,006	0	0	(79,626)	0	0		
182300 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	0	18,264,456	5104.76	0	503,551	(27,744)	475,807		658,707	0	0	(27,744)	0	0		
182519 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/15/2024	03/15/2025	0	1,396,661	5160.01	0	60,554	(1,510)	59,045		78,849	0	0	(1,510)	0	0		
182744 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	0	80,854,470	5224.62	0	6,904,972	(114,132)	6,790,840		1,021,944	0	0	(114,132)	0	0		
182753 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	0	85,327,218	5224.62	0	7,304,010	(120,727)	7,183,282		4,418,095	0	0	(120,727)	0	0		
182764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	0	1,573,725	5224.62	0	135,026	(2,232)	132,794		102,636	0	0	(2,232)	0	0		
182767 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	2,103	42,516,432	202.18	0	3,141,733	(60,418)	3,081,315		1,323,860	0	0	(60,418)	0	0		
182777 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/20/2024	03/20/2025	0	18,424,934	5224.62	0	521,426	(8,619)	512,807		544,145	0	0	(8,619)	0	0		
182780 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	3,062	27,184,699	88.79	0	1,781,901	(34,267)	1,747,633		802,223	0	0	(34,267)	0	0		
182781 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/20/2024	03/20/2029	0	23,117,461	5224.62	0	1,246,031	(27,310)	1,218,721		1,062,082	0	0	(27,310)	0	0		
182784 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2024	03/20/2031	0	71,515,666	5224.62	0	3,954,816	(86,681)	3,868,135		3,267,711	0	0	(86,681)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
182789 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	93	48,536,302	5224.62	0	3,936,325	(75,699)	3,860,626		1,189,296	0	0	(75,699)	0	0		
182790 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	157	1,252,607	79.85	0	80,474	(1,548)	78,927		57,046	0	0	(1,548)	0	0		
182804 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	260	135,800,674	5224.62	0	11,013,521	(211,798)	10,801,722		3,997,805	0	0	(211,798)	0	0		
182824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	98	50,960,630	5224.62	0	4,132,939	(79,480)	4,053,460		1,812,397	0	0	(79,480)	0	0		
182831 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/20/2024	03/20/2025	0	8,437,055	521.83	0	534,066	(8,828)	525,238		526,347	0	0	(8,828)	0	0		
182832 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	0	53,119,497	1426.8	0	3,617,438	(59,792)	3,557,645		3,613,313	0	0	(59,792)	0	0		
182833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025	0	22,696,844	5224.62	0	1,066,752	(17,632)	1,049,119		358,014	0	0	(17,632)	0	0		
182837 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	09/19/2025	7	3,657,234	5224.62	0	384,013	(4,914)	379,099		50,150	0	0	(4,914)	0	0		
182839 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	99	51,723,738	5224.62	0	4,194,828	(80,670)	4,114,158		712,202	0	0	(80,670)	0	0		
182843 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	91	47,544,042	5224.62	0	3,855,852	(74,151)	3,781,701		909,008	0	0	(74,151)	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,148,449,800	332,495,809	(293,719,209)	703,579,234	XXX	983,243,394	0	0	(307,194,679)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,148,449,800	332,495,809	(293,719,209)	703,579,234	XXX	983,243,394	0	0	(307,194,679)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,148,449,800	332,495,809	(293,719,209)	703,579,234	XXX	983,243,394	0	0	(307,194,679)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,148,449,800	332,495,809	(293,719,209)	703,579,234	XXX	983,243,394	0	0	(307,194,679)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
158142 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	04/05/2024	0	6,268,896	3878.948268	(726,742)	0	118,147	(10,727)		0	0	0	118,147	0	0		
158746 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	04/19/2024	15	5,699,921	3799.947548	(672,270)	0	109,333	(27,088)		0	0	0	109,333	0	0		
159844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/04/2022	05/06/2024	22	8,588,031	3903.650415	(995,434)	0	160,984	(71,102)		0	0	0	160,984	0	0		
160891 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2022	05/20/2024	0	6,833,287	4115.229852	(597,009)	0	96,360	(58,058)		0	0	0	96,360	0	0		
161873 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	06/06/2024	16	6,553,212	4095.757392	(690,832)	0	112,036	(88,406)		0	0	0	112,036	0	0		
162577 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	06/20/2024	16	6,342,055	3963.784264	(686,736)	0	111,340	(105,459)		0	0	0	111,340	0	0		
163387 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2023	07/05/2024	11	4,464,112	4058.283852	(439,252)	0	70,207	(80,232)		0	0	0	70,207	0	0		
163955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	07/19/2024	0	4,217,308	4143.034969	(399,368)	0	63,757	(83,263)		0	0	0	63,757	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
164629 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	08/06/2024	0	7,077,128	4275.934308	(653,884)	0	104,621	(157,172)		0	0	0	104,621	0	0		
165238 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	08/20/2024	17	7,200,043	4235.319147	(677,076)	0	107,024	(179,810)		0	0	0	107,024	0	0		
165835 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2023	09/06/2024	11	4,591,313	4173.92102	(415,217)	0	66,212	(122,523)		0	0	0	66,212	0	0		
166444 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	09/20/2024	12	4,876,079	4063.399431	(322,068)	0	51,343	(103,249)		0	0	0	51,343	0	0		
167363 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024	0	40,013,788	89.02054	(2,559,046)	0	616,197	(56,868)		0	0	0	616,197	0	0		
167372 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024	0	1,895,084	77.357082	(70,495)	0	16,975	(1,567)		0	0	0	16,975	0	0		
167377 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	10/04/2024	0	3,777,261	4217.90805	(372,359)	0	58,711	(130,532)		0	0	0	58,711	0	0		
167380 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	0	84,576,435	4185.478392	(6,797,802)	0	1,636,853	(151,062)		0	0	0	1,636,853	0	0		
167386 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	0	82,540,040	4189.583412	(6,578,294)	0	1,583,997	(146,184)		0	0	0	1,583,997	0	0		
167392 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024	0	31,531,165	4283.998872	(736,022)	0	177,228	(16,356)		0	0	0	177,228	0	0		
167399 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024	0	40,323,413	4346.395176	(927,744)	0	223,393	(20,617)		0	0	0	223,393	0	0		
167405 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024	0	81,284,742	4394.834412	(1,849,552)	0	445,356	(41,101)		0	0	0	445,356	0	0		
167424 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	170	72,528,189	4276.199334	(4,621,676)	0	1,113,145	(102,419)		0	0	0	1,113,145	0	0		
167433 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	0	36,922,405	4210.929516	(1,428,953)	0	344,080	(31,755)		0	0	0	344,080	0	0		
167435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	109	46,822,088	4296.313932	(2,845,738)	0	685,405	(63,063)		0	0	0	685,405	0	0		
167442 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	115	49,695,577	4321.354554	(2,843,375)	0	684,835	(63,011)		0	0	0	684,835	0	0		
167446 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	132	57,085,229	4324.63857	(3,240,336)	0	780,445	(71,808)		0	0	0	780,445	0	0		
167448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	98	44,404,987	4531.121076	(1,422,862)	0	342,701	(31,532)		0	0	0	342,701	0	0		
167458 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	2,709	53,543,948	197.623453	(3,367,775)	0	811,139	(74,632)		0	0	0	811,139	0	0		
167462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	113	48,294,992	4259.779254	(3,195,911)	0	769,745	(70,824)		0	0	0	769,745	0	0		
167474 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	142	59,890,855	4226.12	(4,274,721)	0	1,029,580	(94,731)		0	0	0	1,029,580	0	0		
168003 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	189	1,458,979	77.347908	(51,683)	0	12,452	(3,124)		0	0	0	12,452	0	0		
168018 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	10/18/2024	9	3,803,041	4225.601128	(368,739)	0	59,070	(137,771)		0	0	0	59,070	0	0		
168021 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	158	66,523,070	4210.320905	(5,126,626)	0	1,235,160	(309,851)		0	0	0	1,235,160	0	0		
168031 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	117	49,999,935	4265.660091	(3,406,854)	0	820,814	(205,909)		0	0	0	820,814	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
168049 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/20/2023	04/19/2024	157	67,484,441	4299.11139	(4,250,672)	0	1,024,116	(256,909)		0	0	0	1,024,116	0	0		
168061 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/20/2023	04/19/2024	132	56,971,775	4316.043529	(3,445,200)	0	830,053	(208,226)		0	0	0	830,053	0	0		
168071 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/20/2023	04/19/2024	120	52,241,081	4348.66887	(2,912,100)	0	701,613	(176,006)		0	0	0	701,613	0	0		
168087 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/20/2023	04/19/2024	125	54,521,728	4370.969736	(2,870,300)	0	691,542	(173,480)		0	0	0	691,542	0	0		
168099 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/20/2023	04/19/2024	144	62,929,856	4384.598043	(3,195,293)	0	769,843	(193,122)		0	0	0	769,843	0	0		
168111 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	04/20/2023	04/19/2024	0	42,790,560	197.795061	(2,556,404)	0	614,631	(155,792)		0	0	0	614,631	0	0		
168112 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	04/20/2023	04/19/2024	159	71,024,919	4471.323633	(2,828,560)	0	681,486	(170,957)		0	0	0	681,486	0	0		
168120 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	04/20/2023	04/19/2024	0	29,621,620	89.4735	(1,801,842)	0	433,213	(109,808)		0	0	0	433,213	0	0		
168126 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	0	62,678,185	4214.863674	(4,923,486)	0	1,183,744	(300,046)		0	0	0	1,183,744	0	0		
168130 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	04/20/2023	04/19/2024	0	27,081,227	4240.468372	(977,699)	0	235,066	(59,583)		0	0	0	235,066	0	0		
170969 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	05/05/2023	05/06/2024	0	36,474,172	4251.651375	(1,331,721)	0	317,763	(143,077)		0	0	0	317,763	0	0		
171009 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	05/05/2023	05/06/2024	2,771	55,213,121	199.288726	(3,296,906)	0	787,651	(353,240)		0	0	0	787,651	0	0		
171017 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	05/05/2023	11/06/2024	9	3,821,275	4245.860625	(358,227)	0	56,419	(145,775)		0	0	0	56,419	0	0		
171019 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	05/05/2023	05/06/2024	164	70,805,651	4317.41775	(4,363,876)	0	1,042,557	(467,558)		0	0	0	1,042,557	0	0		
171029 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	05/05/2023	05/06/2024	115	50,048,438	4354.230375	(2,818,840)	0	673,438	(302,019)		0	0	0	673,438	0	0		
171040 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	05/05/2023	05/06/2024	117	51,540,736	4413.792375	(2,485,025)	0	593,688	(266,253)		0	0	0	593,688	0	0		
171069 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	47,507,791	4522.162125	(1,811,506)	0	432,245	(194,625)		0	0	0	432,245	0	0		
171094 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	60,383,755	4391.043	(3,269,932)	0	780,242	(351,315)		0	0	0	780,242	0	0		
171108 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	05/05/2023	05/06/2024	0	37,877,141	90.256914	(2,451,061)	0	584,850	(263,337)		0	0	0	584,850	0	0		
171115 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	05/05/2023	05/06/2024	0	1,973,738	78.71914	(78,931)	0	18,834	(8,480)		0	0	0	18,834	0	0		
171119 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	77,217,739	4217.3205	(6,201,677)	0	1,479,789	(666,296)		0	0	0	1,479,789	0	0		
171125 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	62,987,198	4221.45675	(5,016,777)	0	1,197,058	(538,993)		0	0	0	1,197,058	0	0		
171134 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	37,302,771	4258.683	(2,745,837)	0	655,187	(295,007)		0	0	0	655,187	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
171142 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	45,407,700	4300.0455	(3,052,585)	0	728,380	(327,964)		0	0	0	728,380	0	0		
171148 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	57,361,798	4334.376375	(3,562,918)	0	850,152	(382,793)		0	0	0	850,152	0	0		
171152 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	0	53,975,231	4377.393375	(3,023,812)	0	721,515	(324,872)		0	0	0	721,515	0	0		
171618 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/20/2024	160	71,815,365	4493.383362	(3,096,124)	0	738,710	(450,809)		0	0	0	738,710	0	0		
171632 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/20/2024	98	44,612,664	4569.677398	(1,526,993)	0	364,328	(222,337)		0	0	0	364,328	0	0		
171637 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/19/2023	11/20/2024	0	2,148,818	4313.54742	(206,236)	0	32,289	(89,357)		0	0	0	32,289	0	0		
171643 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	71,017,178	4274.562006	(5,485,947)	0	1,306,701	(800,978)		0	0	0	1,306,701	0	0		
171645 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	66,055,853	4278.334788	(5,061,785)	0	1,205,670	(739,048)		0	0	0	1,205,670	0	0		
171652 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	45,305,558	4327.380954	(3,120,808)	0	743,347	(455,655)		0	0	0	743,347	0	0		
171663 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	86,079,685	4372.654338	(5,337,765)	0	1,271,406	(779,343)		0	0	0	1,271,406	0	0		
171677 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	48,554,600	4388.583862	(2,898,074)	0	690,294	(423,135)		0	0	0	690,294	0	0		
171691 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	0	49,059,023	4426.73088	(2,666,632)	0	635,167	(389,343)		0	0	0	635,167	0	0		
171699 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/19/2023	05/20/2024	0	65,994,380	4466.973888	(3,201,867)	0	762,655	(467,490)		0	0	0	762,655	0	0		
171719 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	0	30,291,711	87.686976	(1,927,993)	0	459,230	(281,498)		0	0	0	459,230	0	0		
171725 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	0	2,130,470	78.285848	(85,495)	0	20,364	(12,483)		0	0	0	20,364	0	0		
171731 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	0	30,970,387	4309.774638	(1,030,238)	0	245,393	(150,420)		0	0	0	245,393	0	0		
171737 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/20/2024	134	59,582,205	4446.433186	(2,928,302)	0	698,669	(426,374)		0	0	0	698,669	0	0		
171738 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/19/2023	05/20/2024	0	47,124,115	196.0357	(2,590,039)	0	616,923	(378,160)		0	0	0	616,923	0	0		
172271 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	0	2,658,877	77.49112	(106,455)	0	25,484	(20,472)		0	0	0	25,484	0	0		
172307 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	0	19,755,909	4413.650655	(1,327,004)	0	317,667	(255,193)		0	0	0	317,667	0	0		
172315 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024	0	54,867,203	194.611482	(2,724,596)	0	652,231	(523,961)		0	0	0	652,231	0	0		
172324 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	0	64,028,149	4450.491765	(3,938,526)	0	942,829	(757,409)		0	0	0	942,829	0	0		
172327 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	0	30,047,650	89.513788	(1,704,483)	0	408,030	(327,785)		0	0	0	408,030	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
172341 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	0	52,218,786	4499.75604	(2,853,540)	0	683,098	(548,758)		0	0	0	683,098	0	0		
172359 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	12/06/2024	10	4,395,658	4395.658485	(401,140)	0	63,962	(185,198)		0	0	0	63,962	0	0		
172362 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	210	91,733,079	4368.241845	(6,564,390)	0	1,574,884	(1,258,924)		0	0	0	1,574,884	0	0		
172365 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	0	43,820,840	4521.17529	(2,267,025)	0	542,695	(435,966)		0	0	0	542,695	0	0		
172374 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	166	72,576,815	4372.09731	(5,148,490)	0	1,235,191	(987,382)		0	0	0	1,235,191	0	0		
172378 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	0	67,853,837	4564.442175	(3,114,415)	0	745,548	(598,926)		0	0	0	745,548	0	0		
172384 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	0	68,177,565	4593.14397	(2,900,821)	0	694,417	(557,850)		0	0	0	694,417	0	0		
172390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	0	51,584,964	4664.684265	(1,830,984)	0	438,313	(352,112)		0	0	0	438,313	0	0		
172393 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	0	29,851,389	4402.08426	(912,158)	0	218,358	(175,415)		0	0	0	218,358	0	0		
172399 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	105	46,977,556	4474.05294	(2,601,690)	0	624,180	(498,954)		0	0	0	624,180	0	0		
172402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	101	45,383,910	4483.47741	(2,452,576)	0	588,405	(470,357)		0	0	0	588,405	0	0		
172407 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	117	53,163,392	4543.879695	(2,438,397)	0	585,004	(467,638)		0	0	0	585,004	0	0		
172809 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/20/2023	06/20/2024	0	25,145,347	89.91969	(1,286,947)	0	307,807	(296,988)		0	0	0	307,807	0	0		
172819 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024	0	1,704,881	76.36689	(75,914)	0	18,157	(17,519)		0	0	0	18,157	0	0		
172833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	0	45,809,924	4539.242753	(2,970,733)	0	710,528	(685,554)		0	0	0	710,528	0	0		
172844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	0	47,339,516	4603.75679	(2,635,753)	0	630,409	(608,251)		0	0	0	630,409	0	0		
172859 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	0	52,076,434	4622.189372	(2,771,375)	0	662,847	(639,548)		0	0	0	662,847	0	0		
172865 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024	0	30,582,010	4510.716138	(943,228)	0	225,598	(217,668)		0	0	0	225,598	0	0		
172882 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	2,462	46,914,240	190.535	(2,445,002)	0	586,332	(562,685)		0	0	0	586,332	0	0		
172883 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	102	46,806,119	4588.835176	(2,558,364)	0	613,517	(588,774)		0	0	0	613,517	0	0		
172886 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	119	55,406,191	4655.982439	(2,536,604)	0	608,299	(583,766)		0	0	0	608,299	0	0		
172893 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	12/20/2024	8	3,617,350	4521.687913	(323,112)	0	51,505	(157,429)		0	0	0	51,505	0	0		
172897 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	122	57,260,770	4679.681473	(2,454,060)	0	588,504	(564,770)		0	0	0	588,504	0	0		
172898 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	166	74,287,782	4475.167587	(5,318,972)	0	1,275,534	(1,224,092)		0	0	0	1,275,534	0	0		
172907 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	150	70,842,784	4735.856961	(2,576,057)	0	617,760	(592,846)		0	0	0	617,760	0	0		
172912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	142	63,419,017	4479.117426	(4,500,806)	0	1,079,331	(1,035,802)		0	0	0	1,079,331	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
172919 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	139	63,361,235	4573.913562	(3,596,033)	0	862,359	(827,580)		0	0	0	862,359	0	0		
173441 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	36,493,163	4558.05	(2,390,142)	0	569,070	(655,468)		0	0	0	569,070	0	0		
173454 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	41,828,061	4585.85	(2,568,028)	0	611,423	(704,252)		0	0	0	611,423	0	0		
173465 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	33,471,370	4599.96	(1,945,303)	0	463,158	(533,476)		0	0	0	463,158	0	0		
173479 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	66,806,951	4601.29	(3,952,690)	0	941,098	(1,083,979)		0	0	0	941,098	0	0		
173487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	48,623,204	4621.14	(2,682,980)	0	638,792	(735,776)		0	0	0	638,792	0	0		
173499 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	61,473,203	4660.4	(3,072,499)	0	731,533	(842,597)		0	0	0	731,533	0	0		
173505 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIWP2IHZNBB6K528	07/06/2023	07/05/2024	0	55,215,881	189.4	(2,586,511)	0	615,824	(709,320)		0	0	0	615,824	0	0		
173512 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	55,416,456	4695.26	(2,520,111)	0	600,015	(691,111)		0	0	0	600,015	0	0		
173519 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIWP2IHZNBB6K528	07/06/2023	07/05/2024	0	27,187,068	92.33	(1,292,268)	0	307,677	(354,389)		0	0	0	307,677	0	0		
173523 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/06/2023	07/05/2024	0	96,092,490	4749.96	(3,807,286)	0	906,479	(1,044,103)		0	0	0	906,479	0	0		
173533 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/06/2023	07/05/2024	0	64,395,998	4801.13	(2,198,803)	0	523,514	(602,996)		0	0	0	523,514	0	0		
173547 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2023	01/06/2025	9	4,066,515	4518.35	(385,812)	0	61,367	(199,582)		0	0	0	61,367	0	0		
173554 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	93,915,579	4499.82	(6,999,476)	0	1,666,509	(1,919,524)		0	0	0	1,666,509	0	0		
173557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/06/2023	07/05/2024	0	74,752,790	4500.26	(5,566,342)	0	1,325,293	(1,526,504)		0	0	0	1,325,293	0	0		
173561 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2023	07/05/2024	389	2,927,156	75.25	(85,967)	0	20,662	(23,381)		0	0	0	20,662	0	0		
173569 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	0	28,762,055	4531.59	(870,813)	0	207,332	(238,810)		0	0	0	207,332	0	0		
174112 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/20/2023	07/19/2024	0	76,848,499	4636.45	(5,360,004)	0	1,273,888	(1,677,785)		0	0	0	1,273,888	0	0		
174123 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	61,334,731	4723.07	(3,476,421)	0	826,225	(1,088,187)		0	0	0	826,225	0	0		
174140 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	56,886,944	4744.83	(3,056,721)	0	726,477	(956,813)		0	0	0	726,477	0	0		
174151 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	52,063,689	4787.01	(2,514,033)	0	597,499	(786,941)		0	0	0	597,499	0	0		
174154 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	55,139,280	4840.52	(2,306,063)	0	548,072	(721,842)		0	0	0	548,072	0	0		
174158 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	0	54,983,619	4902.19	(1,925,070)	0	457,523	(602,584)		0	0	0	457,523	0	0		
174166 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/20/2023	07/19/2024	0	34,180,959	4978.38	(852,189)	0	202,536	(266,752)		0	0	0	202,536	0	0		
174167 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2023	07/19/2024	0	21,782,054	94.2	(1,144,853)	0	272,092	(358,361)		0	0	0	272,092	0	0		
174173 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	07/20/2023	07/19/2024	0	87,622,627	4624.21	(6,278,028)	0	1,492,071	(1,965,144)		0	0	0	1,492,071	0	0		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
174180 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024	0	24,961,962	4660.03	(728,746)	0	173,198	(228,112)		0	0	0	173,198	0	0		
174186 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	01/17/2025	8	3,642,196	4652.78	(323,289)	0	51,691	(174,671)		0	0	0	51,691	0	0		
174187 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	2,123	41,392,131	194.97	(1,951,037)	0	468,728	(605,679)		0	0	0	468,728	0	0		
174191 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	338	2,657,018	78.61	(75,374)	0	18,108	(23,399)		0	0	0	18,108	0	0		
174197 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	103	48,409,382	4699.94	(2,731,148)	0	656,146	(847,856)		0	0	0	656,146	0	0		
174680 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2,426	46,555,554	191.94	(2,185,399)	0	516,201	(784,349)		0	0	0	516,201	0	0		
174692 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2,458	22,333,910	90.87	(999,582)	0	236,106	(358,754)		0	0	0	236,106	0	0		
174701 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	02/06/2025	11	5,059,813	4599.83	(463,023)	0	72,371	(265,669)		0	0	0	72,371	0	0		
174710 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	113	52,072,488	4619.98	(3,263,561)	0	770,868	(1,171,306)		0	0	0	770,868	0	0		
174718 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	105	48,857,825	4646.4	(2,874,225)	0	678,905	(1,031,571)		0	0	0	678,905	0	0		
174729 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	109	50,735,365	4662.08	(2,872,343)	0	678,461	(1,030,896)		0	0	0	678,461	0	0		
174736 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	103	48,162,388	4675.96	(2,632,783)	0	621,875	(944,917)		0	0	0	621,875	0	0		
174745 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	105	49,182,766	4694.32	(2,565,942)	0	606,087	(920,927)		0	0	0	606,087	0	0		
174758 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	103	48,998,556	4739.99	(2,263,655)	0	534,686	(812,435)		0	0	0	534,686	0	0		
174768 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	118	56,388,151	4786.12	(2,286,573)	0	540,099	(820,660)		0	0	0	540,099	0	0		
174772 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	111	53,777,058	4844.78	(1,825,728)	0	431,245	(655,261)		0	0	0	431,245	0	0		
174775 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	68	33,450,016	4919.12	(887,332)	0	209,592	(318,467)		0	0	0	209,592	0	0		
174792 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024	0	2,596,930	76.99	(103,754)	0	24,405	(37,340)		0	0	0	24,405	0	0		
174802 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	0	91,665,355	4566.25	(6,886,808)	0	1,619,905	(2,478,494)		0	0	0	1,619,905	0	0		
174820 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	0	72,264,589	4570.28	(5,382,668)	0	1,266,104	(1,937,169)		0	0	0	1,266,104	0	0		
174824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2024	0	33,184,814	4602.97	(924,787)	0	217,527	(332,822)		0	0	0	217,527	0	0		
175356 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	0	2,161,933	75.39	(85,519)	0	20,080	(34,067)		0	0	0	20,080	0	0		
175375 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	141	64,030,807	4552.8	(3,982,236)	0	939,377	(1,581,984)		0	0	0	939,377	0	0		
175386 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	111	50,841,663	4580.33	(2,968,362)	0	700,213	(1,179,212)		0	0	0	700,213	0	0		
175388 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024	0	26,977,271	4489.88	(872,510)	0	204,866	(347,566)		0	0	0	204,866	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
175395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	120	55,630,723	4630.58	(2,876,817)	0	678,618	(1,142,845)		0	0	0	678,618	0	0		
175403 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	114	53,566,656	4703.12	(2,299,332)	0	542,394	(913,433)		0	0	0	542,394	0	0		
175409 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	116	55,661,208	4798.38	(1,829,784)	0	431,631	(726,900)		0	0	0	431,631	0	0		
175416 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	1,808	33,817,213	187.08	(1,541,912)	0	363,724	(612,540)		0	0	0	363,724	0	0		
175423 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	2,062	18,199,316	88.24	(860,054)	0	202,880	(341,665)		0	0	0	202,880	0	0		
175427 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	02/20/2025	9	4,035,384	4483.76	(394,659)	0	61,631	(236,508)		0	0	0	61,631	0	0		
175433 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	158	70,401,482	4455.79	(5,392,066)	0	1,271,945	(2,142,054)		0	0	0	1,271,945	0	0		
175435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	143	63,805,313	4461.91	(4,830,254)	0	1,139,418	(1,918,868)		0	0	0	1,139,418	0	0		
175441 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	141	63,785,139	4522.21	(4,246,550)	0	997,092	(1,691,620)		0	0	0	997,092	0	0		
175964 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	2,069	39,243,910	189.71	(1,793,499)	0	429,049	(796,019)		0	0	0	429,049	0	0		
175970 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	2,363	21,065,107	89.13	(954,819)	0	228,416	(423,783)		0	0	0	228,416	0	0		
175978 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	219	1,650,784	75.37	(51,033)	0	12,208	(22,650)		0	0	0	12,208	0	0		
175982 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	03/06/2025	9	4,138,290	4598.1	(375,039)	0	59,905	(235,601)		0	0	0	59,905	0	0		
175988 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	159	72,392,700	4553	(5,380,401)	0	1,287,124	(2,388,014)		0	0	0	1,287,124	0	0		
175991 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	152	69,273,544	4557.47	(5,100,816)	0	1,220,240	(2,263,924)		0	0	0	1,220,240	0	0		
175994 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	81	37,302,525	4605.25	(2,478,357)	0	592,884	(1,099,983)		0	0	0	592,884	0	0		
176000 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	112	51,986,868	4636.51	(3,220,342)	0	770,385	(1,429,303)		0	0	0	770,385	0	0		
176010 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	112	51,931,537	4653.03	(3,096,899)	0	740,854	(1,374,514)		0	0	0	740,854	0	0		
176018 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	107	49,824,780	4668.66	(2,864,093)	0	685,161	(1,271,186)		0	0	0	685,161	0	0		
176029 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	105	49,296,573	4699.02	(2,634,560)	0	630,251	(1,169,311)		0	0	0	630,251	0	0		
176041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	112	52,950,334	4745.47	(2,519,160)	0	602,645	(1,118,093)		0	0	0	602,645	0	0		
176050 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	115	55,450,957	4803.96	(2,257,071)	0	539,947	(1,001,769)		0	0	0	539,947	0	0		
176055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	94	45,812,028	4873.62	(1,527,030)	0	365,303	(677,750)		0	0	0	365,303	0	0		
176057 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	84	41,636,112	4956.68	(1,072,764)	0	256,631	(476,131)		0	0	0	256,631	0	0		
176066 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	0	30,086,412	4595.43	(906,304)	0	215,705	(403,355)		0	0	0	215,705	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
176718 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	1,743	33,340,776	191.29	(1,450,129)	0	346,755	(699,240)		0	0	0	346,755	0	0		
176724 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	2,178	19,313,853	88.68	(821,078)	0	196,336	(395,917)		0	0	0	196,336	0	0		
176732 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	161	1,221,453	75.69	(37,439)	0	8,952	(18,053)		0	0	0	8,952	0	0		
176737 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	03/20/2025	14	6,312,838	4509.17	(594,622)	0	94,951	(388,791)		0	0	0	94,951	0	0		
176740 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	145	65,082,960	4488.48	(4,647,685)	0	1,111,353	(2,241,076)		0	0	0	1,111,353	0	0		
176747 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	141	63,349,749	4492.89	(4,481,544)	0	1,071,625	(2,160,964)		0	0	0	1,071,625	0	0		
176750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	122	55,500,606	4549.23	(3,465,776)	0	828,735	(1,671,169)		0	0	0	828,735	0	0		
176759 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	123	56,519,413	4579.17	(3,293,778)	0	787,607	(1,588,233)		0	0	0	787,607	0	0		
176771 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	104	47,853,089	4597.66	(2,668,959)	0	638,201	(1,286,950)		0	0	0	638,201	0	0		
176777 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	111	51,416,485	4646.52	(2,544,311)	0	608,395	(1,226,846)		0	0	0	608,395	0	0		
176783 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	106	49,631,086	4704.19	(2,115,566)	0	505,874	(1,020,109)		0	0	0	505,874	0	0		
176788 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	111	53,301,312	4801.92	(1,728,381)	0	413,290	(833,411)		0	0	0	413,290	0	0		
176791 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	77	37,717,141	4898.33	(914,529)	0	218,682	(440,978)		0	0	0	218,682	0	0		
176835 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	0	28,919,784	4521.06	(887,023)	0	210,930	(428,890)		0	0	0	210,930	0	0		
177509 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	04/04/2025	10	4,406,730	4406.73	(327,970)	0	51,211	(225,101)		0	0	0	51,211	0	0		
177512 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	106	46,610,956	4397.26	(3,523,440)	0	831,386	(1,859,593)		0	0	0	831,386	0	0		
177516 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	118	52,218,068	4425.26	(3,722,074)	0	878,255	(1,964,428)		0	0	0	878,255	0	0		
177525 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	124	55,343,432	4463.18	(3,632,456)	0	857,109	(1,917,130)		0	0	0	857,109	0	0		
177539 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	99	44,525,404	4478.25	(2,825,585)	0	666,721	(1,491,281)		0	0	0	666,721	0	0		
177551 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	108	48,728,674	4491.18	(3,002,590)	0	708,487	(1,584,700)		0	0	0	708,487	0	0		
177564 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	122	54,940,575	4520.05	(3,168,407)	0	747,613	(1,672,215)		0	0	0	747,613	0	0		
177573 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	108	49,250,288	4570.89	(2,509,228)	0	592,074	(1,324,315)		0	0	0	592,074	0	0		
177584 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	114	54,060,533	4727.72	(1,797,322)	0	424,093	(948,587)		0	0	0	424,093	0	0		
177592 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	200	88,210,888	4406.73	(2,390,344)	0	564,022	(1,261,570)		0	0	0	564,022	0	0		
177595 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024	0	75,395,167	4393.81	(5,955,076)	0	1,396,396	(3,151,712)		0	0	0	1,396,396	0	0		
177601 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024	0	32,853,853	4432.58	(1,121,326)	0	262,938	(593,460)		0	0	0	262,938	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
177483 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	2,242	40,759,916	181.77	(1,791,669)	0	436,750	(942,984)		0	0	0	436,750	0	0		
177493 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	2,775	22,553,742	81.28	(1,148,776)	0	280,034	(604,619)		0	0	0	280,034	0	0		
177502 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	232	1,691,233	72.95	(70,014)	0	17,067	(36,849)		0	0	0	17,067	0	0		
177906 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	1,637	32,176,827	196.61	(1,718,410)	0	407,437	(971,069)		0	0	0	407,437	0	0		
177928 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	86	606,582	70.3	(27,525)	0	6,526	(15,554)		0	0	0	6,526	0	0		
177934 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	04/17/2025	10	4,448,890	4448.89	(365,680)	0	57,616	(259,754)		0	0	0	57,616	0	0		
177940 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	138	59,919,738	4342.01	(4,414,482)	0	1,046,677	(2,494,610)		0	0	0	1,046,677	0	0		
177954 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	104	45,675,750	4381.72	(3,088,887)	0	732,378	(1,745,521)		0	0	0	732,378	0	0		
177964 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	147	64,642,520	4405.38	(4,146,009)	0	983,022	(2,342,897)		0	0	0	983,022	0	0		
177975 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	104	46,869,851	4525.34	(2,243,473)	0	531,929	(1,267,780)		0	0	0	531,929	0	0		
177995 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	0	17,501,522	79.38	(1,053,116)	0	248,042	(596,766)		0	0	0	248,042	0	0		
178006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	0	74,430,160	4309.49	(6,102,803)	0	1,437,400	(3,458,255)		0	0	0	1,437,400	0	0		
178020 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	0	55,299,835	4445.93	(3,396,801)	0	800,052	(1,924,854)		0	0	0	800,052	0	0		
178028 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	10/20/2023	10/18/2024	0	53,685,884	4647.84	(1,858,978)	0	437,847	(1,053,421)		0	0	0	437,847	0	0		
178033 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	10/20/2023	10/18/2024	0	89,868,700	4705.29	(2,605,943)	0	613,781	(1,476,701)		0	0	0	613,781	0	0		
178037 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024	0	24,381,131	4369.05	(832,112)	0	195,988	(471,530)		0	0	0	195,988	0	0		
178395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	05/06/2025	0	4,943,180	4588.64	(392,727)	0	62,116	(291,122)		0	0	0	62,116	0	0		
178399 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	53,593,842	4526.21	(3,384,576)	0	802,447	(2,073,518)		0	0	0	802,447	0	0		
178412 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	51,973,243	4545.42	(3,141,060)	0	744,712	(1,924,331)		0	0	0	744,712	0	0		
178428 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	45,055,055	4568.56	(2,579,558)	0	611,586	(1,580,333)		0	0	0	611,586	0	0		
178434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	54,608,924	4610.47	(2,823,533)	0	669,430	(1,729,802)		0	0	0	669,430	0	0		
178439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	0	35,615,703	4656.75	(1,636,534)	0	388,005	(1,002,602)		0	0	0	388,005	0	0		
178464 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	1,872	36,728,466	196.18	(1,692,453)	0	404,103	(1,034,019)		0	0	0	404,103	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
178474 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	2,602	21,790,092	83.74	(1,215,187)	0	290,148	(742,429)		0	0	0	290,148	0	0		
178484 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	146	1,080,284	74.03	(40,713)	0	9,721	(24,874)		0	0	0	9,721	0	0		
178506 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024	0	32,945,129	4510.93	(918,331)	0	217,727	(562,604)		0	0	0	217,727	0	0		
178511 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	134	59,662,562	4452.43	(4,259,056)	0	1,016,926	(2,602,108)		0	0	0	1,016,926	0	0		
178513 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	134	59,709,328	4455.92	(4,230,380)	0	1,010,079	(2,584,588)		0	0	0	1,010,079	0	0		
178515 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	187	83,937,942	4488.66	(5,528,094)	0	1,319,931	(3,377,438)		0	0	0	1,319,931	0	0		
178524 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	183	87,853,894	4792.97	(2,520,706)	0	601,864	(1,540,048)		0	0	0	601,864	0	0		
178528 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	113	54,772,343	4847.11	(1,308,314)	0	312,383	(799,326)		0	0	0	312,383	0	0		
178530 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	95	46,429,160	4887.28	(960,165)	0	229,257	(586,621)		0	0	0	229,257	0	0		
178951 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	1,753	34,202,819	195.12	(1,572,362)	0	375,265	(1,020,958)		0	0	0	375,265	0	0		
178972 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	1,852	16,148,493	87.21	(798,074)	0	190,471	(518,201)		0	0	0	190,471	0	0		
178980 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	188	1,455,350	77.43	(37,028)	0	8,837	(24,043)		0	0	0	8,837	0	0		
178989 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	110	52,057,815	4749.74	(2,717,238)	0	648,504	(1,764,344)		0	0	0	648,504	0	0		
178990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	05/20/2025	7	3,254,153	4648.79	(292,215)	0	46,602	(223,710)		0	0	0	46,602	0	0		
179011 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	111	52,996,616	4786.57	(2,515,877)	0	600,447	(1,633,597)		0	0	0	600,447	0	0		
179017 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	156	72,350,772	4637.87	(4,909,632)	0	1,171,748	(3,187,898)		0	0	0	1,171,748	0	0		
179024 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	122	56,632,034	4641.97	(3,808,596)	0	908,971	(2,472,979)		0	0	0	908,971	0	0		
179029 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	90	43,738,591	4882.52	(1,589,901)	0	379,451	(1,032,347)		0	0	0	379,451	0	0		
179032 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	105	49,683,512	4718.82	(2,796,133)	0	667,334	(1,815,572)		0	0	0	667,334	0	0		
179041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	121	61,078,269	5036.22	(1,351,765)	0	322,616	(877,721)		0	0	0	322,616	0	0		
179052 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	83	42,204,504	5084.88	(782,773)	0	186,819	(508,266)		0	0	0	186,819	0	0		
179059 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	0	28,495,108	4666.98	(819,064)	0	194,019	(533,291)		0	0	0	194,019	0	0		
179102 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024	0	61,265,462	4674.71	(3,998,194)	0	947,089	(2,603,220)		0	0	0	947,089	0	0		
179453 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	1,842	36,828,073	199.96	(1,854,664)	0	442,418	(1,285,562)		0	0	0	442,418	0	0		
179462 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	1,878	17,192,309	91.56	(852,480)	0	203,353	(590,897)		0	0	0	203,353	0	0		

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
179470 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	06/06/2025	7	3,260,964	4658.52	(288,078)	0	45,843	(229,093)		0	0	0	45,843	0	0		
179473 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	142	65,873,232	4638.96	(4,457,380)	0	1,063,278	(3,089,636)		0	0	0	1,063,278	0	0		
179481 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	132	61,750,788	4678.09	(3,824,040)	0	912,199	(2,650,636)		0	0	0	912,199	0	0		
179494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	107	50,561,944	4723.12	(2,813,969)	0	671,253	(1,950,504)		0	0	0	671,253	0	0		
179513 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	118	56,104,898	4752.24	(2,906,753)	0	693,386	(2,014,818)		0	0	0	693,386	0	0		
179526 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	111	52,958,776	4786.36	(2,513,306)	0	599,532	(1,742,100)		0	0	0	599,532	0	0		
179530 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	0	22,943,172	4670.35	(679,401)	0	160,773	(472,221)		0	0	0	160,773	0	0		
179534 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	108	52,100,496	4824.12	(2,233,548)	0	532,798	(1,548,185)		0	0	0	532,798	0	0		
179540 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	79	39,551,086	4988.81	(1,025,402)	0	244,603	(710,758)		0	0	0	244,603	0	0		
179548 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/06/2023	12/06/2024	146	74,032,074	5070.69	(1,437,370)	0	342,875	(996,314)		0	0	0	342,875	0	0		
179555 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024	0	49,682,015	4643.97	(3,520,620)	0	833,116	(2,447,025)		0	0	0	833,116	0	0		
179565 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2023	12/06/2024	0	725,965	77.86	(25,103)	0	5,940	(17,448)		0	0	0	5,940	0	0		
180055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	91	44,311,311	4883.93	(2,524,801)	0	602,010	(1,846,909)		0	0	0	602,010	0	0		
180069 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	219	107,882,200	4925.75	(5,582,300)	0	1,331,035	(4,083,491)		0	0	0	1,331,035	0	0		
180070 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024	0	23,431,337	4826.61	(675,904)	0	159,803	(495,787)		0	0	0	159,803	0	0		
180079 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	96	47,837,472	4983.07	(2,155,104)	0	513,860	(1,576,473)		0	0	0	513,860	0	0		
180087 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	72	37,008,545	5139.99	(1,096,002)	0	261,329	(801,733)		0	0	0	261,329	0	0		
180095 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	107	55,993,314	5233.02	(1,258,748)	0	300,134	(920,783)		0	0	0	300,134	0	0		
180099 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	1,722	34,530,822	200.5	(1,668,846)	0	397,917	(1,220,772)		0	0	0	397,917	0	0		
180122 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	1,794	17,057,316	95.06	(805,674)	0	192,104	(589,356)		0	0	0	192,104	0	0		
180128 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	06/20/2025	7	3,361,855	4802.65	(292,474)	0	46,529	(240,075)		0	0	0	46,529	0	0		
180134 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	127	60,844,557	4790.91	(4,239,514)	0	1,010,863	(3,101,234)		0	0	0	1,010,863	0	0		
180137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	149	71,587,497	4804.53	(4,848,609)	0	1,156,095	(3,546,791)		0	0	0	1,156,095	0	0		
180151 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	12/20/2023	12/20/2024	93	45,044,829	4843.53	(2,807,391)	0	669,390	(2,053,626)		0	0	0	669,390	0	0		
180161 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024	0	992,396	78.89	(32,070)	0	7,582	(23,524)		0	0	0	7,582	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
180490 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/05/2024	01/06/2025	0	39,395,081	201.11	0	(1,895,753)	412,574	(1,483,179)		0	0	0	412,574	0	0		
180501 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	0	49,351,528	4841.45	0	(3,114,693)	677,853	(2,436,839)		0	0	0	677,853	0	0		
180509 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	0	44,954,577	4881.37	0	(2,598,126)	565,432	(2,032,694)		0	0	0	565,432	0	0		
180519 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	1,835	17,440,821	95.04	0	(851,488)	187,140	(664,348)		0	0	0	187,140	0	0		
180531 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	151	1,189,662	78.98	0	(37,356)	8,210	(29,146)		0	0	0	8,210	0	0		
180538 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2024	01/06/2025	0	38,526,930	5124.22	0	(1,208,098)	262,919	(945,179)		0	0	0	262,919	0	0		
180543 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	07/03/2025	7	3,371,585	4816.55	0	(288,197)	42,538	(245,659)		0	0	0	42,538	0	0		
180547 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	143	68,493,854	4789.78	0	(4,579,718)	1,006,531	(3,573,187)		0	0	0	1,006,531	0	0		
180548 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2024	01/06/2025	0	25,436,732	4824.07	0	(675,506)	147,011	(528,495)		0	0	0	147,011	0	0		
180561 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	127	60,991,242	4802.46	0	(3,967,734)	872,029	(3,095,705)		0	0	0	872,029	0	0		
180565 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	216	106,318,475	4922.71	0	(5,230,711)	1,149,607	(4,081,104)		0	0	0	1,149,607	0	0		
180576 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	97	48,173,078	4984.24	0	(2,022,998)	444,615	(1,578,383)		0	0	0	444,615	0	0		
180580 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	110	57,275,790	5206.89	0	(1,218,360)	267,771	(950,589)		0	0	0	267,771	0	0		
180800 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	95	47,689,965	5038.24	0	(2,389,496)	436,861	(1,952,635)		0	0	0	436,861	0	0		
180819 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	125	63,412,070	5075.02	0	(2,896,577)	529,568	(2,367,009)		0	0	0	529,568	0	0		
180829 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	95	48,411,652	5121.49	0	(1,954,808)	357,389	(1,597,419)		0	0	0	357,389	0	0		
180842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	151	80,112,124	5292.82	0	(1,920,758)	351,164	(1,569,595)		0	0	0	351,164	0	0		
180850 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025	0	60,131,769	4948.71	0	(3,643,146)	657,790	(2,985,356)		0	0	0	657,790	0	0		
180862 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025	0	19,282,482	4968.06	0	(479,026)	86,491	(392,536)		0	0	0	86,491	0	0		
180865 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025	0	44,422,532	4988.39	0	(2,454,480)	443,170	(2,011,310)		0	0	0	443,170	0	0		
180871 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	1,573	31,441,683	199.86	0	(1,356,086)	247,927	(1,108,159)		0	0	0	247,927	0	0		
180877 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	1,750	16,356,385	93.49	0	(762,796)	139,459	(623,338)		0	0	0	139,459	0	0		
180889 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	228	1,813,298	79.42	0	(47,490)	8,682	(38,808)		0	0	0	8,682	0	0		
180894 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	07/18/2025	6	2,966,610	4944.35	0	(252,342)	30,671	(221,671)		0	0	0	30,671	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
180901 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	122	60,214,808	4935.64	0	(3,830,800)	700,368	(3,130,432)		0	0	0	700,368	0	0		
181322 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	2,448	49,031,288	200.33	0	(2,019,209)	276,604	(1,742,605)		0	0	0	276,604	0	0		
181346 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	2,753	25,299,150	91.9	0	(1,194,759)	163,666	(1,031,093)		0	0	0	163,666	0	0		
181357 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	324	2,642,747	81.47	0	(59,038)	8,087	(50,950)		0	0	0	8,087	0	0		
181365 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	158	79,818,914	5051.83	0	(5,094,236)	697,841	(4,396,395)		0	0	0	697,841	0	0		
181372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	135	68,366,835	5064.21	0	(4,250,340)	582,238	(3,668,102)		0	0	0	582,238	0	0		
181381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	96	49,001,664	5104.34	0	(2,790,336)	382,238	(2,408,098)		0	0	0	382,238	0	0		
181390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025	0	25,709,259	5082.05	0	0	0	0		0	0	0	0	0	0		
181391 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	107	55,189,902	5165.78	0	(2,728,523)	373,770	(2,354,753)		0	0	0	373,770	0	0		
181401 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	120	63,071,280	5255.94	0	(2,489,160)	340,981	(2,148,179)		0	0	0	340,981	0	0		
181407 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	76	40,765,874	5349.08	0	(1,243,687)	170,368	(1,073,319)		0	0	0	170,368	0	0		
181412 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	132	72,059,724	5459.07	0	(1,564,200)	214,274	(1,349,926)		0	0	0	214,274	0	0		
181422 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	08/06/2025	0	3,777,790	5065.7	0	(339,650)	30,537	(309,113)		0	0	0	30,537	0	0		
181430 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	0	104,795,525	5198.47	0	(5,156,387)	694,129	(4,462,258)		0	0	0	694,129	0	0		
181780 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	95	48,708,970	5127.26	0	(2,888,950)	284,938	(2,604,012)		0	0	0	284,938	0	0		
181800 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	2,131	42,335,529	198.68	0	(1,777,121)	175,278	(1,601,843)		0	0	0	175,278	0	0		
181801 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	109	56,511,177	5182.99	0	(2,963,054)	292,246	(2,670,807)		0	0	0	292,246	0	0		
181817 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	2,435	22,381,396	91.9	0	(1,110,546)	109,533	(1,001,013)		0	0	0	109,533	0	0		
181823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	200	104,484,033	5217.32	0	(5,059,665)	499,035	(4,560,629)		0	0	0	499,035	0	0		
181829 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	08/20/2025	6	3,052,476	5087.46	0	(264,978)	17,471	(247,507)		0	0	0	17,471	0	0		
181836 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	123	62,545,131	5084.97	0	(4,054,326)	399,879	(3,654,447)		0	0	0	399,879	0	0		
181839 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	69	36,430,916	5284.99	0	(1,496,049)	147,555	(1,348,493)		0	0	0	147,555	0	0		
181850 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	146	1,192,242	81.76	0	(37,330)	3,682	(33,649)		0	0	0	3,682	0	0		
181854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025	0	21,266,748	5106.37	0	(629,941)	60,571	(569,370)		0	0	0	60,571	0	0		
181879 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	0	66,568,786	5074.03	0	(4,678,349)	449,841	(4,228,508)		0	0	0	449,841	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
181887 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025	0	68,266,823	5443.71	0	(2,046,568)	196,785	(1,849,783)		0	0	0	196,785	0	0		
182214 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	2,268	47,885,404	211.12	0	(2,168,361)	125,098	(2,043,264)		0	0	0	125,098	0	0		
182225 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	172	1,438,570	83.79	0	(44,982)	2,595	(42,387)		0	0	0	2,595	0	0		
182233 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	09/05/2025	4	2,086,008	5215.02	0	(184,056)	7,066	(176,990)		0	0	0	7,066	0	0		
182242 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	148	77,046,284	5205.83	0	(5,113,992)	295,038	(4,818,954)		0	0	0	295,038	0	0		
182251 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	131	68,350,298	5217.58	0	(4,433,564)	255,783	(4,177,781)		0	0	0	255,783	0	0		
182253 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	53,290,358	5411.56	0	(2,490,836)	137,236	(2,353,600)		0	0	0	137,236	0	0		
182258 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	93	48,917,442	5259.94	0	(2,912,574)	168,033	(2,744,541)		0	0	0	168,033	0	0		
182267 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	116	61,436,217	5318.14	0	(3,235,194)	186,646	(3,048,548)		0	0	0	186,646	0	0		
182268 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2024	03/06/2025	0	25,520,215	94.72	0	(1,449,495)	79,862	(1,369,633)		0	0	0	79,862	0	0		
182278 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	191	106,021,486	5563.68	0	(3,058,297)	176,440	(2,881,857)		0	0	0	176,440	0	0		
182286 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	140,574,064	5361.02	0	(7,319,166)	403,260	(6,915,906)		0	0	0	403,260	0	0		
182298 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	26,404,642	5241.57	0	(1,038,904)	57,240	(981,664)		0	0	0	57,240	0	0		
182746 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	0	82,447,380	5327.55	0	(5,902,376)	97,560	(5,804,816)		0	0	0	97,560	0	0		
182759 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	0	93,493,096	5724.62	0	(2,935,256)	48,517	(2,886,740)		0	0	0	48,517	0	0		
182765 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	0	1,786,177	5929.94	0	(33,363)	551	(32,812)		0	0	0	551	0	0		
182772 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	2,103	45,033,604	214.15	0	(1,922,051)	36,963	(1,885,088)		0	0	0	36,963	0	0		
182785 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	3,062	28,740,035	93.87	0	(1,028,726)	19,783	(1,008,943)		0	0	0	19,783	0	0		
182797 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	157	1,358,965	86.63	0	(27,609)	531	(27,078)		0	0	0	531	0	0		
182800 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	93	50,477,709	5433.6	0	(2,757,899)	53,037	(2,704,862)		0	0	0	53,037	0	0		
182808 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	260	142,468,517	5481.15	0	(7,038,755)	116,343	(6,922,412)		0	0	0	116,343	0	0		
182827 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	98	54,059,067	5542.28	0	(2,331,484)	44,836	(2,286,648)		0	0	0	44,836	0	0		
182834 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025	0	23,300,559	5363.59	0	(710,411)	11,742	(698,669)		0	0	0	11,742	0	0		
182838 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	09/19/2025	7	3,736,229	5337.47	0	(334,894)	4,286	(330,608)		0	0	0	4,286	0	0		
182840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	99	52,851,348	5338.52	0	(3,487,275)	67,063	(3,420,212)		0	0	0	67,063	0	0		
182844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	91	49,008,414	5385.54	0	(2,951,130)	56,753	(2,894,378)		0	0	0	56,753	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(662,447,106)	(170,523,596)	175,893,402	(382,371,976)	XXX	0	0	0	175,893,402	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(662,447,106)	(170,523,596)	175,893,402	(382,371,976)	XXX	0	0	0	175,893,402	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(662,447,106)	(170,523,596)	175,893,402	(382,371,976)	XXX	0	0	0	175,893,402	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(662,447,106)	(170,523,596)	175,893,402	(382,371,976)	XXX	0	0	0	175,893,402	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap /145478 /Pay USD[Annual] SOFR [1.21692%]/ Receive USDAnnual FIXED 1.481%	Portfolio Hedge	Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	01/13/2022	01/18/2030	0	286,000,000	1.481% [SOFR]	0	0	(2,836,584)	(35,741,686)		(35,741,686)	(4,940,899)	0	0	0	3,449,829		
Interest Rate Swap /162729 /Pay USD[Annual] FIXED [3.28%]/ Receive USDAnnual SOFR 1.58012%	Portfolio Hedge	Exhibit 5	Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2042	0	240,000,000	SOFR [3.28%]	0	0	1,258,654	16,506,766		16,506,766	10,015,757	0	0	0	5,194,767		
Interest Rate Swap /162730 /Pay USD[Annual] FIXED [3.36%]/ Receive USDAnnual SOFR 1.58012%	Portfolio Hedge	Exhibit 5	Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2032	0	280,000,000	SOFR [3.36%]	0	0	1,411,808	9,832,979		9,832,979	7,953,155	0	0	0	4,141,256		
Interest Rate Swap /162731 /Pay USD[Annual] SOFR [1.58012%]/ Receive USDAnnual FIXED 4.2535%	Portfolio Hedge	Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2024	0	855,000,000	4.2535% [SOFR]	0	0	(2,379,980)	(5,802,225)		(5,802,225)	(1,516,820)	0	0	0	3,677,494		
Interest Rate Swap /162732 /Pay USD[Annual] FIXED [3.354%]/ Receive USDAnnual SOFR 1.58012%	Portfolio Hedge	Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2032	0	195,000,000	SOFR [3.354%]	0	0	986,181	6,933,742		6,933,742	5,534,916	0	0	0	2,884,089		
Interest Rate Swap /162733 /Pay USD[Annual] FIXED [3.276%]/ Receive USDAnnual SOFR 1.58012%	Portfolio Hedge	Exhibit 5	Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2042	0	240,000,000	SOFR [3.276%]	0	0	1,261,081	16,634,338		16,634,338	10,010,482	0	0	0	5,194,767		

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Interest Rate Swap /162735 /Pay USD[Annual] FIXED [3.3545%]/ Receive USDAnnual SOFR 1.58012%	Portfolio Hedge	Exhibit 5	Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2032	0	400,000,000	SOFR [3.3545%]	0	0	2,022,430	14,208,398		14,208,398	11,354,339	0	0	0	5,916,080		
Interest Rate Swap /162736 /Pay USD[Annual] FIXED [3.354%]/ Receive USDAnnual SOFR 1.58012%	Portfolio Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2032	0	190,000,000	SOFR [3.354%]	0	0	960,894	6,755,954		6,755,954	5,392,996	0	0	0	2,810,138		
Interest Rate Swap /169500 /Pay USD[Quarterly] SOFR [5.37067%]/ Receive USDQuarterly FIXED 2.998%	Portfolio Hedge	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	09/11/2018	04/15/2024	0	103,000,000	2.998% [SOFR]	12,892	0	(685,366)	(103,900)		(103,900)	661,654	0	0	0	115,158		
Interest Rate Swap /169501 /Pay USD[Quarterly] SOFR [4.78285%]/ Receive USDQuarterly FIXED 2.233%	Portfolio Hedge	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/25/2017	10/25/2025	0	66,000,000	2.233% [SOFR]	8,967	0	(584,200)	(1,923,486)		(1,923,486)	97,257	0	0	0	416,114		
Interest Rate Swap /169502 /Pay USD[Quarterly] SOFR [1.25766%]/ Receive USDQuarterly FIXED 2.434%	Portfolio Hedge	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	06/04/2015	06/23/2030	0	73,000,000	2.434% [SOFR]	19,376	0	(598,563)	(5,842,290)		(5,842,290)	(1,161,950)	0	0	0	911,770		
Interest Rate Swap /169503 /Pay USD[Quarterly] SOFR [1.25766%]/ Receive USDQuarterly FIXED 2.4175%	Portfolio Hedge	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/25/2017	06/23/2030	0	67,000,000	2.4175% [SOFR]	17,735	0	(545,324)	(5,179,845)		(5,179,845)	(1,009,054)	0	0	0	836,830		
Interest Rate Swap /169504 /Pay USD[Quarterly] SOFR [1.25766%]/ Receive USDQuarterly FIXED 1.618%	Portfolio Hedge	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/06/2016	06/23/2030	0	166,000,000	1.618% [SOFR]	47,172	0	(1,719,641)	(18,103,522)		(18,103,522)	(2,044,960)	0	0	0	2,073,339		
Interest Rate Swap /169505 /Pay USD[Quarterly] SOFR [3.58114%]/ Receive USDQuarterly FIXED 3.1675%	Portfolio Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/05/2018	05/15/2024	0	44,000,000	3.1675% [SOFR]	3,378	0	(285,534)	(130,104)		(130,104)	262,363	0	0	0	82,316		
Interest Rate Swap /169507 /Pay USD[Quarterly] SOFR [5.37067%]/ Receive USDQuarterly FIXED 2.005%	Portfolio Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	07/14/2017	04/15/2024	0	159,000,000	2.005% [SOFR]	22,117	0	(1,490,147)	(220,638)		(220,638)	1,446,810	0	0	0	177,767		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /169508 /Pay USD[Quarterly] FIXED [3.1675%]/ Receive USDQuarterly SOFR 3.58114%	Portfolio Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/15/2021	05/15/2024	0	4,489,796	SOFR [3.1675%]	(402,345)	0	29,136	13,276		13,276	(26,772)	0	0	0	8,400		
Interest Rate Swap /169543 /Pay USD[Quarterly] SOFR [5.37067%]/ Receive USDQuarterly FIXED 2.9741%	Portfolio Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	07/23/2018	04/15/2024	0	173,000,000	2.9741% [SOFR]	23,526	0	(1,189,204)	(176,090)		(176,090)	1,148,893	0	0	0	193,420		
Interest Rate Swap /179971 /Pay USD[Annual] FIXED [3.468%]/ Receive USDAnnual SOFR 1.62181%	Portfolio Hedge		Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2035	0	410,000,000	SOFR [3.468%]	0	0	1,959,890	13,558,060		13,558,060	13,657,609	0	0	0	7,027,046		
Interest Rate Swap /179972 /Pay USD[Annual] SOFR [1.62181%]/ Receive USDAnnual FIXED 3.8165%	Portfolio Hedge		Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2026	0	1,400,000,000	3.8165% [SOFR]	0	0	(5,459,004)	(16,934,647)		(16,934,647)	(20,003,058)	0	0	0	11,587,062		
Interest Rate Swap /179973 /Pay USD[Annual] SOFR [1.62181%]/ Receive USDAnnual FIXED 3.5615%	Portfolio Hedge		Interest	MUFG SECURITIES EMEA PLC / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2028	0	1,090,000,000	3.5615% [SOFR]	0	0	(4,952,821)	(20,317,970)		(20,317,970)	(22,688,761)	0	0	0	11,878,000		
Interest Rate Swap /179974 /Pay USD[Annual] FIXED [3.482%]/ Receive USDAnnual SOFR 1.62181%	Portfolio Hedge		Interest	MUFG SECURITIES EMEA PLC / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2038	0	425,000,000	SOFR [3.482%]	0	0	2,016,553	16,034,655		16,034,655	15,976,411	0	0	0	8,158,450		
Interest Rate Swap /179975 /Pay USD[Annual] FIXED [3.4655%]/ Receive USDAnnual SOFR 1.62181%	Portfolio Hedge		Interest	JPMORGAN CHASE BANK, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2035	0	100,000,000	SOFR [3.4655%]	0	0	478,654	3,330,243		3,330,243	3,330,148	0	0	0	1,713,914		
Interest Rate Swap /179976 /Pay USD[Annual] SOFR [1.62181%]/ Receive USDAnnual FIXED 3.5585%	Portfolio Hedge		Interest	JPMORGAN CHASE BANK, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2028	0	210,000,000	3.5585% [SOFR]	0	0	(955,806)	(3,941,249)		(3,941,249)	(4,369,532)	0	0	0	2,288,422		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(247,183)	0	(11,296,891)	(10,609,241)	XXX	(10,609,241)	29,080,985	0	0	0	80,736,428	XXX	XXX
Currency Swap /154919 /Pay EUR[Semi-Annual] FIXED [3.33%]/ Receive USDSemi-Annual FIXED 5.214%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2022	08/20/2027	0	22,972,500	5.214% [3.33%]	0	0	95,921	(1,200,591)		(1,200,591)	500,399	0	0	0	211,484		

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /156715 /Pay GBP[Semi-Annual] FIXED [6.66%]/ Receive USDSemi-Annual FIXED 6.78%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/09/2022	09/20/2032	0	19,669,000	6.78% [6.66%]	0	0	(25,704)	(2,569,849)		(2,569,849)	409,717	0	0	0	286,385		
Currency Swap /158392 /Pay EUR[Semi-Annual] FIXED [6.04%]/ Receive USDSemi-Annual FIXED 7.672%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/13/2022	10/30/2027	0	21,802,500	7.672% [6.04%]	0	0	49,092	(2,888,407)		(2,888,407)	651,552	0	0	0	206,549		
Currency Swap /158652 /Pay EUR[Quarterly] FIXED [6.408%]/ Receive USDQuarterly FIXED 7.7987%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2022	10/19/2027	0	4,895,000	7.7987% [6.408%]	0	0	7,491	(901,780)		(901,780)	161,762	0	0	0	46,179		
Currency Swap /158899 /Pay GBP[Semi-Annual] FIXED [6.22%]/ Receive USDSemi-Annual FIXED 6.2485%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/25/2022	01/31/2030	0	27,528,000	6.2485% [6.22%]	0	0	(43,529)	(3,604,715)		(3,604,715)	544,842	0	0	0	332,622		
Currency Swap /158983 /Pay GBP[Semi-Annual] FIXED [9.2279%]/ Receive USDSemi-Annual FIXED 9.495%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/26/2022	05/02/2025	0	5,785,000	9.495% [9.2279%]	0	0	(10,660)	(558,238)		(558,238)	66,219	0	0	0	30,199		
Currency Swap /159089 /Pay GBP[Semi-Annual] FIXED [6.07%]/ Receive USDSemi-Annual FIXED 6.282%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2022	11/09/2037	0	18,528,000	6.282% [6.07%]	0	0	(17,006)	(2,423,364)		(2,423,364)	375,426	0	0	0	341,765		
Currency Swap /159812 /Pay EUR[Quarterly] FIXED [5.01%]/ Receive USDQuarterly FIXED 6.691%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/07/2022	01/31/2030	0	20,000,000	6.691% [5.01%]	0	0	59,777	(2,048,786)		(2,048,786)	436,522	0	0	0	241,661		
Currency Swap /161475 /Pay EUR[Semi-Annual] FIXED [5.08%]/ Receive USDSemi-Annual FIXED 6.418%	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/02/2022	06/27/2030	0	18,445,000	6.418% [5.08%]	0	0	54,565	(985,928)		(985,928)	397,231	0	0	0	230,563		
Currency Swap /162602 /Pay EUR[Semi-Annual] FIXED [5.478%]/ Receive USDSemi-Annual FIXED 6.6425%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2022	01/04/2032	0	21,180,000	6.6425% [5.478%]	0	0	50,851	(1,528,097)		(1,528,097)	394,187	0	0	0	295,193		
Currency Swap /166905 /Pay GBP[Semi-Annual] FIXED [6.2%]/ Receive USDSemi-Annual FIXED 6.13%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2029	0	17,262,000	6.13% [6.2%]	0	0	(10,836)	(792,919)		(792,919)	264,068	0	0	0	200,566		
Currency Swap /166906 /Pay GBP[Semi-Annual] FIXED [6.26%]/ Receive USDSemi-Annual FIXED 6.2675%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2031	0	11,097,000	6.2675% [6.26%]	0	0	(4,865)	(572,413)		(572,413)	177,867	0	0	0	151,037		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /166959 /Pay GBP[Semi-Annual] FIXED [6.11%]/ Receive USDSemi-Annual FIXED 6.055%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/30/2023	06/29/2030	0	24,760,000	6.055% [6.11%]	0	0	(12,669)	(1,137,785)		(1,137,785)	371,743	0	0	0	309,748		
Currency Swap /167021 /Pay EUR[Semi-Annual] FIXED [6.01%]/ Receive USDSemi-Annual FIXED 6.839%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2028	0	27,175,000	6.839% [5.62%]	0	0	56,543	(676,424)		(676,424)	663,801	0	0	0	280,443		
Currency Swap /167275 /Pay EUR[Semi-Annual] FIXED [4.57%]/ Receive USDSemi-Annual FIXED 5.219%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/05/2023	06/19/2029	0	24,046,000	5.219% [4.57%]	0	0	40,732	(890,766)		(890,766)	496,704	0	0	0	274,956		
Currency Swap /167714 /Pay EUR[Semi-Annual] FIXED [4.7%]/ Receive USDSemi-Annual FIXED 5.471%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/18/2023	06/07/2029	0	21,880,000	5.471% [4.7%]	0	0	43,991	(690,990)		(690,990)	456,143	0	0	0	249,230		
Currency Swap /167928 /Pay GBP[Semi-Annual] FIXED [7.16%]/ Receive USDSemi-Annual FIXED 6.791%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2023	05/12/2030	0	18,690,000	6.791% [7.16%]	0	0	(23,275)	(1,027,317)		(1,027,317)	312,897	0	0	0	231,371		
Currency Swap /170669 /Pay GBP[Annual] FIXED [6.24%]/ Receive USDAnnual FIXED 5.9265%	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/27/2023	05/16/2033	0	25,563,500	5.9265% [6.24%]	0	0	(25,763)	(1,763,088)		(1,763,088)	437,460	0	0	0	386,212		
Currency Swap /171291 /Pay EUR[Semi-Annual] FIXED [4.27%]/ Receive USDSemi-Annual FIXED 5.08%	ASSET HEDGE	Schedule D	Currency	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/11/2023	06/20/2030	0	18,018,000	5.08% [4.27%]	0	0	37,515	(676,689)		(676,689)	334,825	0	0	0	224,864		
Currency Swap /171895 /Pay DKK[Semi-Annual] FIXED [5.26%]/ Receive USDSemi-Annual FIXED 6.34%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/25/2023	06/30/2030	0	24,446,362	6.34% [5.26%]	0	0	61,759	(1,373,575)		(1,373,575)	420,360	0	0	0	305,824		
Currency Swap /171910 /Pay CAD[Semi-Annual] FIXED [5.96%]/ Receive USDSemi-Annual FIXED 6.152%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	06/30/2033	0	14,684,288	6.152% [5.96%]	0	0	4,890	(438,264)		(438,264)	510,681	0	0	0	223,423		
Currency Swap /176821 /Pay EUR[Annual] FIXED [5.194%]/ Receive USDAnnual FIXED 6.8%	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	09/21/2023	09/28/2030	0	10,650,000	6.8% [5.194%]	0	0	40,752	(316,378)		(316,378)	208,839	0	0	0	135,866		
Currency Swap /177781 /Pay GBP[Quarterly] SONIA [6.4918%]/ Receive USDQuarterly SOFR 6.79003%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027	0	24,400,000	6.79003% [6.4918%]	0	0	916	(856,228)		(856,228)	295,403	0	0	0	221,288		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /180765 /Pay EUR[Quarterly] FIXED [5.629%]/ Receive USDQuarterly FIXED 7.3215%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZIWZ7FF32TIWEFA76	01/19/2024	10/19/2027	0	14,520,000	7.3215% [5.629%]	0	0	0	(67,130)		(67,130)	(67,130)	0	0	0	136,981		
Currency Swap /181109 /Pay CAD[Semi-Annual] FIXED [5.583%]/ Receive USDSemi-Annual FIXED 5.8805%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZIWZ7FF32TIWEFA76	01/31/2024	07/31/2033	0	15,375,762	5.8805% [5.583%]	0	0	9,089	31,899		31,899	31,899	0	0	0	234,953		
Currency Swap /182949 /Pay EUR[Semi-Annual] FIXED [4.07%]/ Receive USDSemi-Annual FIXED 5.815%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/27/2024	07/18/2031	0	21,642,000	5.815% [4.07%]	0	0	0	7,020		7,020	7,020	0	0	0	292,568		
Currency Swap /182950 /Pay EUR[Semi-Annual] FIXED [4.79%]/ Receive USDSemi-Annual FIXED 6.5675%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/27/2024	04/17/2031	0	27,050,000	6.5675% [4.79%]	0	0	0	2,436,703		2,436,703	2,436,703	0	0	0	359,114		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	439,575	(27,514,100)	XXX	(27,514,100)	11,297,139	0	0	0	6,441,044	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(247,183)	0	(10,857,317)	(38,123,341)	XXX	(38,123,341)	40,378,124	0	0	0	87,177,472	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										(247,183)	0	(11,296,891)	(10,609,241)	XXX	(10,609,241)	29,080,985	0	0	0	80,736,428	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	439,575	(27,514,100)	XXX	(27,514,100)	11,297,139	0	0	0	6,441,044	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(247,183)	0	(10,857,317)	(38,123,341)	XXX	(38,123,341)	40,378,124	0	0	0	87,177,472	XXX	XXX
REC 13415.33 USD PAY [18000.01] CAD /180939	Asset Hedge	Schedule BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	01/24/2024	04/25/2024	0	13,415	.7452957	0	0	0	122		122	122	0	0	0	19		
REC 69000.00 GBP PAY [87167.08] USD /182887	Asset Hedge	Schedule BA	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/26/2024	06/21/2024	0	87,167	1.26329101	0	0	0	36		36	36	0	0	0	209		
REC 92134.40 USD PAY [73000.00] GBP /182103	Asset Hedge	Schedule D	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/01/2024	05/07/2024	0	92,134	1.26211507	0	0	0	(103)		(103)	(103)	0	0	0	153		
REC 124567.45 USD PAY [191000.00] AUD /182984	Asset Hedge	Schedule D	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2024	05/23/2024	0	124,567	.65218560	0	0	0	(195)		(195)	(195)	0	0	0	241		
REC 267000.00 GBP PAY [337818.47] USD /182042	Asset Hedge	Schedule D	Currency	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/28/2024	05/07/2024	0	337,818	1.26523772	0	0	0	(719)		(719)	(719)	0	0	0	560		
REC 293837.65 USD PAY [396999.99] CAD /181486	Asset Hedge	Schedule BA	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/13/2024	05/15/2024	0	293,838	.74014523	0	0	0	304		304	304	0	0	0	530		
REC 294833.72 USD PAY [491000.00] NZD /182858	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/25/2024	06/21/2024	0	294,834	.60047601	0	0	0	1,114		1,114	1,114	0	0	0	707		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 321716.10 USD PAY [254000.00] GBP /181151	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/02/2024	05/07/2024	0	321,716	1.26659882	0	0	0	724		724	724	0	0	0	534		
REC 345968.54 USD PAY [527000.00] AUD /181909	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/22/2024	05/23/2024	0	345,969	.65648679	0	0	0	1,685		1,685	1,685	0	0	0	670		
REC 391234.90 USD PAY [360000.00] EUR /182883	Asset Hedge	Schedule BA	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/26/2024	05/24/2024	0	391,235	1.08676361	0	0	0	1,562		1,562	1,562	0	0	0	782		
REC 449017.98 USD PAY [414000.00] EUR /181911	Asset Hedge	Schedule BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/22/2024	05/24/2024	0	449,018	1.08458449	0	0	0	1,022		1,022	1,022	0	0	0	898		
REC 540586.78 USD PAY [425000.00] GBP /182572	Asset Hedge	Schedule BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/19/2024	06/21/2024	0	540,587	1.27196889	0	0	0	3,374		3,374	3,374	0	0	0	1,296		
REC 718000.00 AUD PAY [467615.45] USD /182979	Asset Hedge	Schedule D	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2024	04/04/2024	0	467,615	.65127500	0	0	0	727		727	727	0	0	0	331		
REC 756000.00 GBP PAY [964646.02] USD /182437	Asset Hedge	Schedule D	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/14/2024	06/14/2024	0	964,646	1.27598680	0	0	0	(9,109)		(9,109)	(9,109)	0	0	0	2,210		
REC 1544000.00 EUR PAY [1696047.25] USD /180634	Asset Hedge	Schedule BA	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/11/2024	04/12/2024	0	1,696,047	1.09847620	0	0	0	(27,567)		(27,567)	(27,567)	0	0	0	1,696		
REC 1670698.29 USD PAY [1323000.00] GBP /180295	Asset Hedge	Schedule D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/03/2024	04/04/2024	0	1,670,698	1.26281050	0	0	0	(1,708)		(1,708)	(1,708)	0	0	0	1,181		
REC 1789851.86 USD PAY [2723000.00] AUD /181754	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/21/2024	05/23/2024	0	1,789,852	.65730880	0	0	0	10,925		10,925	10,925	0	0	0	3,466		
REC 2905842.95 USD PAY [2313000.00] GBP /181519	Asset Hedge	Schedule BA	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/14/2024	05/17/2024	0	2,905,843	1.25630910	0	0	0	(17,204)		(17,204)	(17,204)	0	0	0	5,436		
REC 3104083.88 USD PAY [2834000.00] EUR /180921	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	01/24/2024	04/04/2024	0	3,104,084	1.09530130	0	0	0	46,453		46,453	46,453	0	0	0	2,195		
REC 4164626.88 USD PAY [3811000.00] EUR /182530	Asset Hedge	Schedule BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	03/18/2024	06/18/2024	0	4,164,627	1.09279110	0	0	0	39,979		39,979	39,979	0	0	0	9,767		
REC 4441364.22 USD PAY [4061000.00] EUR /182439	Asset Hedge	Schedule BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	03/14/2024	06/14/2024	0	4,441,364	1.09366270	0	0	0	46,885		46,885	46,885	0	0	0	10,176		
REC 4777000.00 EUR PAY [5181160.95] USD /181949	Asset Hedge	Schedule BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	02/23/2024	04/12/2024	0	5,181,161	1.08460560	0	0	0	(25,609)		(25,609)	(25,609)	0	0	0	5,181		
REC 4803122.72 USD PAY [4400000.00] EUR /182527	Asset Hedge	Schedule D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/18/2024	05/16/2024	0	4,803,123	1.09161880	0	0	0	40,681		40,681	40,681	0	0	0	8,659		
REC 5024557.90 USD PAY [4604000.00] EUR /181046	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/31/2024	05/02/2024	0	5,024,558	1.09134620	0	0	0	45,284		45,284	45,284	0	0	0	7,537		
REC 5101703.92 USD PAY [4657000.00] EUR /180340	Asset Hedge	Schedule BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/03/2024	04/04/2024	0	5,101,704	1.09549150	0	0	0	72,338		72,338	72,338	0	0	0	3,607		
REC 5182000.00 GBP PAY [6584223.29] USD /180444	Asset Hedge	Schedule D	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/04/2024	04/04/2024	0	6,584,223	1.27059500	0	0	0	(43,526)		(43,526)	(43,526)	0	0	0	4,656		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 5292836.92 USD PAY [8745000.00] NZD /182583	Asset Hedge	Schedule D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/19/2024	06/21/2024	0	5,292,837	.60524150	0	0	0	59,826		59,826	59,826	0	0	0	12,692		
REC 5651594.78 USD PAY [4444000.00] GBP /182652	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	03/19/2024	06/20/2024	0	5,651,595	1.27173600	0	0	0	39,749		39,749	39,749	0	0	0	13,552		
REC 5657025.48 USD PAY [5162000.00] EUR /182357	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	03/12/2024	06/12/2024	0	5,657,025	1.09589800	0	0	0	71,509		71,509	71,509	0	0	0	12,962		
REC 5990621.02 USD PAY [5440000.00] EUR /180679	Asset Hedge	Schedule BA	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2024	04/12/2024	0	5,990,621	1.10121710	0	0	0	119,623		119,623	119,623	0	0	0	5,991		
REC 9958860.62 USD PAY [9175000.00] EUR /181907	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/22/2024	05/24/2024	0	9,958,861	1.08543440	0	0	0	27,406		27,406	27,406	0	0	0	19,918		
REC 11852354.42 USD PAY [10818000.00] EUR /180336	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	01/03/2024	04/04/2024	0	11,852,354	1.09561420	0	0	0	180,705		180,705	180,705	0	0	0	8,381		
REC 15438096.02 USD PAY [12271000.00] GBP /181651	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/16/2024	05/07/2024	0	15,438,096	1.25809600	0	0	0	(68,757)		(68,757)	(68,757)	0	0	0	25,601		
REC 20367000.00 EUR PAY [21872538.82] USD /181544	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	02/14/2024	04/05/2024	0	21,872,539	1.07392050	0	0	0	102,011		102,011	102,011	0	0	0	15,466		
REC 25630044.84 USD PAY [23032031.67] EUR /166475	Asset Hedge	Schedule BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/21/2023	03/27/2026	0	25,630,045	1.11280000	0	0	0	(48,071)		(48,071)	604,311	0	0	0	181,232		
REC 27573305.04 USD PAY [25232000.00] EUR /182531	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	03/18/2024	06/18/2024	0	27,573,305	1.09279110	0	0	0	264,694		264,694	264,694	0	0	0	64,665		
REC 48733818.53 USD PAY [44297000.00] EUR /180391	Asset Hedge	Schedule D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	01/04/2024	04/05/2024	0	48,733,819	1.10016070	0	0	0	939,134		939,134	939,134	0	0	0	34,460		
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	1,875,303	XXX	1,875,303	2,527,684	0	0	0	467,617	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	1,875,303	XXX	1,875,303	2,527,684	0	0	0	467,617	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										485,755,512	161,972,212	(128,683,123)	284,959,220	XXX	946,995,355	42,905,808	0	(131,301,277)	0	87,645,089	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										485,755,512	161,972,212	(128,683,123)	284,959,220	XXX	946,995,355	42,905,808	0	(131,301,277)	0	87,645,089	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYM4	2,803	280,300,000	Long /US 10Y NOTE FUTURE II /182001	Portfolio Hedge	Schedule BA, D	Interest	06/28/2024	CBOT LCZ7XYGSLJUHFXXNXD88	02/26/2024	110.4141	110.8000	1,065,294	1,065,294				1,065,294	1,065,294	5,956,375		1,000
FVM4	3,238	323,800,000	Long /US 5YR NOTE FUTURE II /182002	Portfolio Hedge	Schedule BA, D	Interest	06/28/2024	CBOT LCZ7XYGSLJUHFXXNXD88	02/26/2024	106.8828	107.0200	421,766	421,766				421,766	421,766	4,533,200		1,000
TYM4	2,313	231,300,000	Long /US 10Y NOTE FUTURE II /182095	Portfolio Hedge	Schedule BA, D	Interest	06/28/2024	CBOT LCZ7XYGSLJUHFXXNXD88	02/29/2024	110.4531	110.8000	788,860	788,860				788,860	788,860	4,915,125		1,000
FVM4	1,820	182,000,000	Long /US 5YR NOTE FUTURE II /182094	Portfolio Hedge	Schedule BA, D	Interest	06/28/2024	CBOT LCZ7XYGSLJUHFXXNXD88	02/29/2024	106.9167	107.0200	175,366	175,366				175,366	175,366	2,548,000		1,000
TYM4	209	20,900,000	Long /US 10Y NOTE FUTURE II /182430	Portfolio Hedge	Schedule BA, D	Interest	06/28/2024	CBOT LCZ7XYGSLJUHFXXNXD88	03/13/2024	110.9375	110.8000	(29,959)	(29,959)				(29,959)	(29,959)	444,125		1,000
FVM4	921	92,100,000	Long /US 5YR NOTE FUTURE II /182429	Portfolio Hedge	Schedule BA, D	Interest	06/28/2024	CBOT LCZ7XYGSLJUHFXXNXD88	03/13/2024	107.1641	107.0200	(139,112)	(139,112)				(139,112)	(139,112)	1,289,400		1,000
TYM4	317	31,700,000	Long /US 10Y NOTE FUTURE II /182853	Portfolio Hedge	Schedule BA, D	Interest	06/28/2024	CBOT LCZ7XYGSLJUHFXXNXD88	03/22/2024	110.7813	110.8000	4,075	4,075				4,075	4,075	673,625		1,000
TUM4	434	86,800,000	Long /US 2YR NOTE FUTURE II /182854	Portfolio Hedge	Schedule BA, D	Interest	06/28/2024	CBOT LCZ7XYGSLJUHFXXNXD88	03/22/2024	102.3828	102.2400	(123,167)	(123,167)				(123,167)	(123,167)	520,800		1,000
1539999999. Subtotal - Long Futures - Hedging Other												2,163,123	2,163,123	0	0	0	2,163,123	2,163,123	20,880,650	XXX	XXX
1579999999. Subtotal - Long Futures												2,163,123	2,163,123	0	0	0	2,163,123	2,163,123	20,880,650	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												2,163,123	2,163,123	0	0	0	2,163,123	2,163,123	20,880,650	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												2,163,123	2,163,123	0	0	0	2,163,123	2,163,123	20,880,650	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		412,497,054	(265,594,168)	412,497,054	411,949,210	(292,238)	411,949,210	20,880,650	20,880,650
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	117,850,000		14,616,153	(4,902,899)	0	32,991,714	(1,708)	0	23,062	
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	72,710,000		28,378,593	(19,124,865)	0	44,656,872		0	5,801	
BNP Paribas London	ROMUWSFPU8MPRO8K5P83	Y	Y	137,890,000		68,122,411	(42,663,325)	0	83,660,042	(677,408)	0	225,424	
Canadian Imperial Bank of Commerce	2IGI19DL770X0HC3ZE78	Y	Y	1,560,000		1,731,241	(25,609)	145,632	1,731,241	(25,609)	145,632	176,824	176,824
Citibank N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	85,390,184		42,455,013	(2,797,685)	0	82,148,621	(2,797,685)	0	977,091	
Credit Agricole	1VUV7VQFKUOQSJ21A208	Y	Y			2,443,723		2,443,723	2,443,723		2,443,723	651,682	651,682
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	52,480,000		6,780,604	(4,393,067)	0	9,810,184	(43,526)	0	4,656	
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	79,720,000		32,275,091	(10,876,335)	0	94,862,157	(9,688,601)	5,453,557	2,250,910	
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	49,665,000		17,943,690	(12,600,999)	0	43,516,079		0		
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y			87,137	(3,178,923)	0	87,137	(3,178,923)	0	818,206	
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	82,480,000		28,940,653	(24,539,612)	0	32,735,668	(6,493,122)	0	545,162	
Societe General	O2RNE8IBXP4R0TD8PU41	Y	Y	283,140,000		1,592,695	(881,049)	0	9,555,693		0		
The Toronto-Dominion Bank	PT30B789TSUIDF371261	Y	Y			2,325	(9,407)	0	2,325	(9,407)	0	3,926	
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y	17,460,000		7,540,149	(358,361)	0	17,868,871		408,871		
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	116,113,507		45,221,556	(20,950,200)	0	122,272,710	(7,316,300)	0	1,225,917	
0299999999. Total NAIC 1 Designation				1,096,458,691	0	298,131,033	(147,302,336)	2,589,355	578,343,037	(30,232,290)	8,451,783	6,908,661	828,506
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						103,808,410	(114,417,651)	0	103,808,410	(114,417,651)	0	80,736,428	70,127,187
0999999999 - Gross Totals				1,096,458,691	0	814,436,498	(527,314,155)	415,086,409	1,094,100,657	(144,942,179)	420,400,993	108,525,739	91,836,343
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						814,436,498	(527,314,155)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	95,522,834	95,522,834	95,522,834		I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	292,238	292,238	292,238		V
Morgan Stanley & Co. LLC CME 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	12,441,496	12,441,496	12,441,496		V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	3,220,000	3,220,000	3,220,000		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	20030N-DH-1	Comcast Corporation	32,350,574	38,000,000	22,645,402	04/01/2040	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	00287Y-BX-6	ABBVIE INC.	11,202,951	12,000,000	7,842,066	11/21/2029	I
0199999999 - Total				155,030,093	161,476,568	141,964,036	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank Of America NA B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	117,850,000	117,850,000	XXX		V
Barclays Bank Plc G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	72,710,000	72,710,000	XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	137,890,000	137,890,000	XXX		V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Cash		Cash Collateral	1,560,000	1,560,000	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	85,390,184	85,390,184	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	52,480,000	52,480,000	XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	79,720,000	79,720,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	49,665,000	49,665,000	XXX		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	2,455,361	2,455,361	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	82,480,000	82,480,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	283,140,000	283,140,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	17,460,000	17,460,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Treasury	91282C-BP-5	US TREASURY N/B	54,398,421	61,324,000	XXX	02/29/2028	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Treasury	91282C-CY-5	US TREASURY N/B	64,084,749	72,990,000	XXX	09/30/2028	V
0299999999 - Total				1,101,283,716	1,117,114,545	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon ..... New York, NY	.....	.....	.....	.....	36,310,919	63,107,197	62,673,569	..XXX.
PNC Bank ..... Pittsburgh, PA	.....	.....	.....	.....	..... (192,775,380)	..... (171,055,449)	..... (140,111,865)	..XXX.
Wells Fargo Bank / Norwest Bank ..... Phoenix, AZ	.....	.....	.....	.....	189,525	224,752	168,617	..XXX.
FHLB ..... Cincinnati, OH	.....	...4.800	124,445	.....	15,514,787	10,352,286	 9,521,256	..XXX.
State Street Global Services Kansas City, MO	.....	.....	.....	.....	10,297,806	11,893,018	12,824,731	..XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	124,445	0	(130,462,343)	(85,478,196)	(54,923,692)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	124,445	0	(130,462,343)	(85,478,196)	(54,923,692)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
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....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash	XXX	XXX	124,445	0	(130,462,343)	(85,478,196)	(54,923,692)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		03/12/2024	0.000	04/05/2024	7,995,105	0	24,385
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		03/28/2024	0.000	04/25/2024	19,926,488	0	12,199
	AMCOR FINANCE USA INC COMMERCIAL PAPER		03/12/2024	0.000	04/05/2024	37,976,792	0	115,618
	AMERICAN ELECTRIC POWER CO INC COMMERCIA		02/14/2024	0.000	04/16/2024	14,964,932	0	108,824
	AMERICAN ELECTRIC POWER CO INC COMMERCIA		03/19/2024	0.000	06/12/2024	19,775,983	0	36,849
	AVANGRID INC COMMERCIAL PAPER		03/20/2024	0.000	05/01/2024	14,931,009	0	25,138
	AVANGRID INC COMMERCIAL PAPER		03/19/2024	0.000	05/16/2024	13,505,816	0	24,896
	BERKSHIRE HATHAWAY ENERGY CO COMMERCIAL		03/12/2024	0.000	04/02/2024	13,592,936	0	41,156
	BERKSHIRE HATHAWAY ENERGY CO COMMERCIAL		03/26/2024	0.000	04/16/2024	19,954,542	0	18,125
	CVS HEALTH CORP COMMERCIAL PAPER		03/27/2024	0.000	04/05/2024	26,283,976	0	16,004
	Centerpoint Energy Inc.		03/04/2024	0.000	04/08/2024	14,983,978	0	63,749
	CLOROX CO/THE COMMERCIAL PAPER		03/21/2024	0.000	04/05/2024	10,493,654	0	17,411
	COMMONWEALTH EDISON CO COMMERCIAL PAPER		03/19/2024	0.000	04/03/2024	39,987,956	0	72,112
	COX ENTERPRISES INC COMMERCIAL PAPER		03/26/2024	0.000	04/04/2024	44,979,581	0	40,781
	DOMINION ENERGY SOUTH CAROLINA INC COMME		03/18/2024	0.000	04/15/2024	7,882,881	0	17,045
	DOMINION ENERGY INC COMMERCIAL PAPER		02/16/2024	0.000	04/04/2024	14,498,220	0	100,944
	DOMINION ENERGY INC COMMERCIAL PAPER		03/13/2024	0.000	04/05/2024	24,984,594	0	72,920
	DOMINION ENERGY INC COMMERCIAL PAPER		02/22/2024	0.000	04/10/2024	9,986,016	0	60,149
	DOMINION ENERGY INC COMMERCIAL PAPER		03/13/2024	0.000	04/17/2024	14,962,757	0	43,986
	DOVER CORP COMMERCIAL PAPER		03/25/2024	0.000	04/01/2024	14,900,000	0	15,790
	DOVER CORP COMMERCIAL PAPER		03/18/2024	0.000	04/02/2024	12,998,002	0	27,902
	DOVER CORP COMMERCIAL PAPER		03/26/2024	0.000	04/03/2024	14,995,454	0	13,621
	DUKE ENERGY CORP COMMERCIAL PAPER		03/22/2024	0.000	04/03/2024	6,847,923	0	10,367
	DUKE ENERGY CORP COMMERCIAL PAPER		03/25/2024	0.000	05/06/2024	34,812,647	0	37,230
	ERAC USA FINANCE LLC COMMERCIAL PAPER		03/27/2024	0.000	04/04/2024	13,993,637	0	10,592
	ENBRIDGE US INC COMMERCIAL PAPER		03/14/2024	0.000	04/01/2024	2,700,000	0	7,038
	ENBRIDGE US INC COMMERCIAL PAPER		03/01/2024	0.000	04/05/2024	29,981,456	0	124,573
	ENBRIDGE US INC COMMERCIAL PAPER		03/01/2024	0.000	05/06/2024	9,945,522	0	41,622
	ENBRIDGE US INC COMMERCIAL PAPER		03/04/2024	0.000	05/07/2024	4,971,983	0	20,808
	ENTERGY CORP COMMERCIAL PAPER		02/23/2024	0.000	05/20/2024	4,664,027	0	27,520
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		03/27/2024	0.000	04/04/2024	9,995,447	0	7,580
	EVERSOURCE ENERGY COMMERCIAL PAPER		03/18/2024	0.000	04/01/2024	66,900,000	0	207,544
	EVERSOURCE ENERGY COMMERCIAL PAPER		03/22/2024	0.000	04/11/2024	16,039,837	0	25,085
	EXELON CORP COMMERCIAL PAPER		03/27/2024	0.000	04/15/2024	39,914,392	0	24,392
	FORTIVE CORP COMMERCIAL PAPER		03/06/2024	0.000	04/04/2024	14,993,110	0	59,448
	FORTIVE CORP COMMERCIAL PAPER		03/26/2024	0.000	04/18/2024	26,730,296	0	25,552
	HEWLETT PACKARD ENTERPRISE CO COMMERCIAL		03/26/2024	0.000	04/17/2024	41,896,507	0	32,237
	HP INC COMMERCIAL PAPER		03/15/2024	0.000	04/08/2024	2,796,987	0	7,291
	HP INC COMMERCIAL PAPER		03/19/2024	0.000	04/17/2024	14,963,199	0	27,482
	HP INC COMMERCIAL PAPER		03/28/2024	0.000	04/24/2024	24,912,153	0	0
	HUBBELL INC COMMERCIAL PAPER		03/11/2024	0.000	04/11/2024	29,954,026	0	91,526
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL		03/13/2024	0.000	04/10/2024	24,965,399	0	72,733
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL		03/19/2024	0.000	04/12/2024	9,983,222	0	19,756
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL		03/20/2024	0.000	05/02/2024	16,918,616	0	28,691
	J M SMUCKER CO/THE COMMERCIAL PAPER		03/22/2024	0.000	04/01/2024	15,000,000	0	22,625
	KEURIG DR PEPPER INC COMMERCIAL PAPER		03/25/2024	0.000	04/08/2024	29,967,999	0	31,933
	KEURIG DR PEPPER INC COMMERCIAL PAPER		02/26/2024	0.000	04/24/2024	9,964,484	0	52,042
	L3HARRIS TECHNOLOGIES INC COMMERCIAL PAP		03/12/2024	0.000	04/10/2024	9,985,906	0	31,178
	L3HARRIS TECHNOLOGIES INC COMMERCIAL PAP		03/28/2024	0.000	05/01/2024	9,953,721	0	6,138
	MARRIOTT INTERNATIONAL INC/MD COMMERCIAL		02/15/2024	0.000	04/22/2024	14,951,268	0	105,647
	MCCORMICK & CO INC/MD COMMERCIAL PAPER		03/22/2024	0.000	04/12/2024	24,958,458	0	37,646

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	MICROCHIP TECHNOLOGY INC COMMERCIAL PAPE		03/08/2024	0.000	04/12/2024	9,983,071	0	36,738
	MICROCHIP TECHNOLOGY INC COMMERCIAL PAPE		03/15/2024	0.000	04/23/2024	5,979,670	0	15,615
	MICROCHIP TECHNOLOGY INC COMMERCIAL PAPE		03/20/2024	0.000	04/26/2024	9,961,666	0	18,296
	MICROCHIP TECHNOLOGY INC COMMERCIAL PAPE		03/22/2024	0.000	04/30/2024	19,911,092	0	30,475
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		03/25/2024	0.000	04/22/2024	17,493,531	0	18,742
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		03/26/2024	0.000	04/24/2024	24,911,926	0	19,065
	MOSAIC CO/THE COMMERCIAL PAPER		03/18/2024	0.000	04/08/2024	7,991,395	0	17,155
	MOSAIC CO/THE COMMERCIAL PAPER		03/19/2024	0.000	04/09/2024	29,963,127	0	59,727
	MOSAIC CO/THE COMMERCIAL PAPER		03/19/2024	0.000	04/16/2024	14,965,243	0	29,993
	MOSAIC CO/THE COMMERCIAL PAPER		03/20/2024	0.000	04/22/2024	9,967,570	0	16,903
	NASDAQ INC COMMERCIAL PAPER		03/26/2024	0.000	04/17/2024	19,951,608	0	15,075
	NASDAQ INC COMMERCIAL PAPER		02/26/2024	0.000	04/24/2024	14,947,218	0	75,085
	NATIONAL GRID NORTH AMERICA INC COMMERCI		03/12/2024	0.000	04/16/2024	39,908,095	0	103,650
	NATIONAL RURAL UTILITIES COOPERATIVE FIN		03/28/2024	0.000	04/15/2024	26,943,371	0	16,136
	NEXTERA ENERGY CAPITAL HOLDINGS INC COMM		02/20/2024	0.000	04/03/2024	39,987,545	0	247,478
	NISOURCE INC COMMERCIAL PAPER		03/19/2024	0.000	04/04/2024	40,912,182	0	85,916
	NISOURCE INC COMMERCIAL PAPER		03/21/2024	0.000	04/10/2024	14,979,190	0	25,356
	OGE ENERGY CORP COMMERCIAL PAPER		03/06/2024	0.000	04/01/2024	18,500,000	0	74,822
	OGE ENERGY CORP COMMERCIAL PAPER		03/12/2024	0.000	04/04/2024	19,990,638	0	62,193
	OGE ENERGY CORP COMMERCIAL PAPER		03/19/2024	0.000	04/11/2024	9,984,276	0	18,804
	O'REILLY AUTOMOTIVE INC COMMERCIAL PAPER		03/20/2024	0.000	04/09/2024	9,987,800	0	18,244
	ONEOK INC COMMERCIAL PAPER		03/26/2024	0.000	04/04/2024	14,993,181	0	13,619
	ONEOK INC COMMERCIAL PAPER		03/27/2024	0.000	04/08/2024	49,946,969	0	42,344
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		03/01/2024	0.000	04/01/2024	10,000,000	0	47,275
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		03/11/2024	0.000	04/10/2024	17,975,170	0	57,670
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		02/23/2024	0.000	04/22/2024	29,901,771	0	176,121
	PHILLIPS 66 COMMERCIAL PAPER		03/20/2024	0.000	04/10/2024	61,733,761	0	110,413
	RELX INC COMMERCIAL PAPER		03/26/2024	0.000	04/03/2024	39,987,989	0	35,989
	REPUBLIC SERVICES INC COMMERCIAL PAPER		03/27/2024	0.000	04/10/2024	14,979,660	0	11,276
	RYDER SYSTEM INC COMMERCIAL PAPER		03/14/2024	0.000	04/15/2024	34,424,926	0	96,046
	SEMPRA COMMERCIAL PAPER		03/25/2024	0.000	04/09/2024	7,490,824	0	8,011
	SEMPRA COMMERCIAL PAPER		03/25/2024	0.000	04/10/2024	26,962,976	0	24,626
	SHERWIN-WILLIAMS CO/THE COMMERCIAL PAPER		02/23/2024	0.000	04/24/2024	19,929,958	0	114,653
	SOUTHERN CO/THE COMMERCIAL PAPER		03/18/2024	0.000	04/15/2024	11,345,495	0	24,399
	SOUTHERN CO/THE COMMERCIAL PAPER		03/26/2024	0.000	04/17/2024	3,990,160	0	3,678
	SOUTHERN CO/THE COMMERCIAL PAPER		03/26/2024	0.000	04/22/2024	14,951,400	0	11,525
	SPIRE INC COMMERCIAL PAPER		03/12/2024	0.000	04/09/2024	17,478,663	0	53,116
	SPIRE INC COMMERCIAL PAPER		03/19/2024	0.000	04/15/2024	24,946,226	0	49,726
	SPIRE INC COMMERCIAL PAPER		02/22/2024	0.000	04/22/2024	17,941,904	0	106,904
	VW CREDIT INC COMMERCIAL PAPER		03/19/2024	0.000	05/31/2024	18,328,558	0	33,908
	VULCAN MATERIALS CO COMMERCIAL PAPER		03/06/2024	0.000	04/03/2024	11,996,339	0	47,392
	VULCAN MATERIALS CO COMMERCIAL PAPER		03/07/2024	0.000	04/04/2024	14,993,099	0	57,265
	VULCAN MATERIALS CO COMMERCIAL PAPER		03/12/2024	0.000	04/09/2024	37,454,026	0	114,443
	WRKCO INC COMMERCIAL PAPER		03/14/2024	0.000	04/02/2024	4,199,354	0	11,590
	WRKCO INC COMMERCIAL PAPER		03/18/2024	0.000	04/12/2024	8,182,046	0	17,691
	WRKCO INC COMMERCIAL PAPER		03/25/2024	0.000	04/15/2024	25,943,924	0	27,947
	WRKCO INC COMMERCIAL PAPER		03/21/2024	0.000	04/16/2024	19,953,755	0	33,777
	WASTE MANAGEMENT INC COMMERCIAL PAPER		03/25/2024	0.000	04/03/2024	39,988,010	0	41,910
	WISCONSIN GAS LLC COMMERCIAL PAPER		03/26/2024	0.000	04/02/2024	39,993,950	0	36,261
	WISCONSIN GAS LLC COMMERCIAL PAPER		03/27/2024	0.000	04/10/2024	14,979,547	0	11,339
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		02/28/2024	0.000	04/09/2024	29,962,609	0	153,259
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		03/11/2024	0.000	04/15/2024	17,960,883	0	58,358
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		03/26/2024	0.000	04/25/2024	14,944,557	0	11,499
	CANADIAN PACIFIC RAILWAY CO COMMERCIAL P		03/11/2024	0.000	04/01/2024	5,000,000	0	16,042
	CANADIAN PACIFIC RAILWAY CO COMMERCIAL P		03/13/2024	0.000	04/04/2024	14,993,105	0	43,522
	CANADIAN PACIFIC RAILWAY CO COMMERCIAL P		03/14/2024	0.000	04/05/2024	18,588,602	0	51,119

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	CANADIAN PACIFIC RAILWAY CO COMMERCIAL P		03/27/2024	0.000	04/16/2024	19,954,215	0	15,215
	MAGNA INTERNATIONAL INC COMMERCIAL PAPER		03/15/2024	0.000	04/09/2024	29,963,238	0	77,821
	MAGNA INTERNATIONAL INC COMMERCIAL PAPER		03/26/2024	0.000	04/16/2024	14,965,468	0	13,768
	NUTRIEN LTD COMMERCIAL PAPER		02/06/2024	0.000	05/06/2024	19,891,375	0	165,297
	SUNCOR ENERGY INC COMMERCIAL PAPER		01/25/2024	0.000	04/24/2024	15,941,109	0	169,109
	SUNCOR ENERGY INC COMMERCIAL PAPER		03/20/2024	0.000	06/20/2024	0	0	0
	THOMSON REUTERS CORP COMMERCIAL PAPER		03/12/2024	0.000	04/10/2024	34,952,351	0	100,168
	TRANSCANADA PIPELINES LTD COMMERCIAL PAP		03/11/2024	0.000	04/10/2024	9,986,332	0	31,748
	TRANSCANADA PIPELINES LTD COMMERCIAL PAP		03/25/2024	0.000	04/25/2024	9,963,561	0	10,578
	DIAGEO CAPITAL PLC COMMERCIAL PAPER		03/25/2024	0.000	04/05/2024	42,974,040	0	53,516
	NRW BANK COMMERCIAL PAPER		03/28/2024	0.000	04/05/2024	19,988,193	0	11,793
	SOCIETE GENERALE SA COMMERCIAL PAPER		03/22/2024	0.000	04/01/2024	20,000,000	0	29,389
	TRANE TECHNOLOGIES FINANCING LTD COMMERC		03/26/2024	0.000	04/02/2024	39,993,940	0	30,273
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,420,460,327	0	5,634,736
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,420,460,327	0	5,634,736
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						2,420,460,327	0	5,634,736
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						2,420,460,327	0	5,634,736
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		03/28/2024	0.000		409,000,000	0	0
825252-40-6	INVESCO ADVISERS TREASURY PORT INSTL CL		03/27/2024	0.000		42,648,006	(87,788)	980,712
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						451,648,006	(87,788)	980,712
8609999999 - Total Cash Equivalents						2,872,108,333	(87,788)	6,615,448