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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 93661 Employer's ID Number 31-1021738

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 11/13/1981 Commenced Business 12/21/1981

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 5423 (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, Dominic Lusean Blue, Michael Harrison Haney

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 President	John Paul Gruber Secretary	Brian Patrick Sponaugle 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	1,929,558,417		1,929,558,417	1,997,741,718
2.	Stocks:				
	2.1 Preferred stocks	4,220,000		4,220,000	4,180,800
	2.2 Common stocks			0	0
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	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 ($ 7,708,268), cash equivalents ($ 145,694,607) and short-term investments ($ 16,814,111)	170,216,986		170,216,986	130,811,637
6.	Contract loans (including $ ..... premium notes)	42,869,639		42,869,639	43,632,943
7.	Derivatives	18,563,027		18,563,027	20,274,528
8.	Other invested assets	7,953,364	0	7,953,364	7,988,957
9.	Receivables for securities			0	0
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)	2,173,381,433	0	2,173,381,433	2,204,630,583
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	21,072,350	7,036	21,065,314	23,391,440
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection			0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	72,330	72,330	0	0
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	5,123,392		5,123,392	4,933,396
19.	Guaranty funds receivable or on deposit	2,237		2,237	3,267
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	2,390		2,390	2,390
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	12,408,431	48,301	12,360,130	12,314,876
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,212,062,563	127,667	2,211,934,896	2,245,275,952
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	558,346,467		558,346,467	524,808,884
28.	Total (Lines 26 and 27)	2,770,409,030	127,667	2,770,281,363	2,770,084,836
	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	11,207,719		11,207,719	11,396,261
2502.	Accrued contractual fee income	722,802		722,802	738,643
2503.	Other assets	308,065	48,301	259,764	21,498
2598.	Summary of remaining write-ins for Line 25 from overflow page	169,845	0	169,845	158,474
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,408,431	48,301	12,360,130	12,314,876

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,706,708,251 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	1,706,708,251	1,752,010,647
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	13,773,624	14,535,861
4.	Contract claims:		
	4.1 Life	6,231,993	4,167,041
	4.2 Accident and health		
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 $ ..... accident and health premiums		0
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 $ ..... assumed and $ ..... ceded	0	0
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 365,505 , accident and health $ ..... and deposit-type contract funds $	365,505	498,831
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,843,246	2,828,246
13.	Transfers to Separate Accounts due or accrued (net) (including $ (14,632) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(14,632)	(47,798)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	276,417	206,023
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	3,795,243	1,198,991
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	72,439	109,971
18.	Amounts held for agents' account, including $ 739,076 agents' credit balances	739,076	733,238
19.	Remittances and items not allocated	508,783	429,753
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	17,203,385	17,977,425
	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	814,705	605,863
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	13,838,422	15,291,416
	24.09 Payable for securities	681,580	
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	6,877,520	7,222,944
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,774,715,557	1,817,768,452
27.	From Separate Accounts Statement	558,346,467	524,808,884
28.	Total liabilities (Lines 26 and 27)	2,333,062,024	2,342,577,336
29.	Common capital stock	2,500,000	2,500,000
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	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	11,207,719	11,396,261
35.	Unassigned funds (surplus)	251,961,620	242,061,239
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)	434,719,339	425,007,500
38.	Totals of Lines 29, 30 and 37	437,219,339	427,507,500
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,770,281,363	2,770,084,836
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	5,746,129	6,148,596
2502.	Unclaimed property	1,131,391	1,074,348
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,877,520	7,222,944
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	11,207,719	11,396,261
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)	11,207,719	11,396,261

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	12,500,327	22,390,454	65,103,143
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	24,324,673	23,177,782	102,480,803
4.	Amortization of Interest Maintenance Reserve (IMR)	(347,355)	61,279	(70,843)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			
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	1,784,999	1,728,505	6,865,551
	8.2 Charges and fees for deposit-type contracts	66,451	107,455	373,540
	8.3 Aggregate write-ins for miscellaneous income	720,614	708,499	2,842,771
9.	Totals (Lines 1 to 8.3)	39,049,709	48,173,974	177,594,965
10.	Death benefits			0
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	5,279,240	4,040,562	18,785,097
13.	Disability benefits and benefits under accident and health contracts			0
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	74,084,847	111,881,533	422,540,878
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	927,767	715,642	3,749,598
18.	Payments on supplementary contracts with life contingencies			0
19.	Increase in aggregate reserves for life and accident and health contracts	(45,302,396)	(70,575,049)	(275,089,982)
20.	Totals (Lines 10 to 19)	34,989,458	46,062,688	169,985,591
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,392,930	1,607,839	6,242,542
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	2,111,818	1,804,846	6,705,960
24.	Insurance taxes, licenses and fees, excluding federal income taxes	159,185	55,814	611,761
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(10,683,593)	(13,385,529)	(62,025,269)
27.	Aggregate write-ins for deductions	0	0	0
28.	Totals (Lines 20 to 27)	27,969,798	36,145,658	121,520,585
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	11,079,911	12,028,316	56,074,380
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	11,079,911	12,028,316	56,074,380
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,706,655	3,618,563	11,845,929
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)	8,373,256	8,409,753	44,228,451
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (67,198) (excluding taxes of $ (42,216) transferred to the IMR)	(565,763)	221	(4,309,051)
35.	Net income (Line 33 plus Line 34)	7,807,493	8,409,974	39,919,400
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	427,507,500	384,160,033	384,160,033
37.	Net income (Line 35)	7,807,493	8,409,974	39,919,400
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (12,563)	(47,259)	(40,783)	374,135
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	177,433	1,013,071	2,557,265
41.	Change in nonadmitted assets	1,003,853	(235,599)	558,837
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	774,040	(1,654,461)	(61,753)
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			
53.	Aggregate write-ins for gains and losses in surplus	(3,721)	0	(417)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	9,711,839	7,492,202	43,347,467
55.	Capital and surplus, as of statement date (Lines 36 + 54)	437,219,339	391,652,235	427,507,500
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	360,202	355,831	1,481,380
08.302.	Marketing reallowance	302,804	287,240	1,159,284
08.303.	Contractual annual maintenance and surrender charge fees	57,608	65,428	202,107
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	720,614	708,499	2,842,771
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	(3,721)		(417)
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)	(3,721)	0	(417)

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	12,500,327	22,390,454	65,103,142
2.	Net investment income	29,476,673	26,249,867	112,327,794
3.	Miscellaneous income	2,510,082	2,460,799	9,774,592
4.	Total (Lines 1 to 3)	44,487,082	51,101,120	187,205,528
5.	Benefit and loss related payments	77,299,135	117,162,528	444,028,143
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(10,716,759)	(13,455,280)	(61,977,532)
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,724,831	4,032,351	13,623,220
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (330,601) tax on capital gains (losses)	989	0	8,954,343
10.	Total (Lines 5 through 9)	70,308,196	107,739,599	404,628,174
11.	Net cash from operations (Line 4 minus Line 10)	(25,821,114)	(56,638,479)	(217,422,646)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	66,735,671	107,952,138	452,926,658
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	9,460,836
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	355
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	66,735,671	107,952,138	462,387,849
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	0	16,804,019	149,077,907
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	350,470	0
	13.6 Miscellaneous applications	537,335	9,413,433	10,190,923
	13.7 Total investments acquired (Lines 13.1 to 13.6)	537,335	26,567,922	159,268,830
14.	Net increase (or decrease) in contract loans and premium notes	(763,304)	(411,623)	(1,403,228)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	66,961,640	81,795,839	304,522,247
	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	(1,623,553)	(1,342,519)	(5,202,971)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(111,624)	2,779,191	3,590,756
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,735,177)	1,436,672	(1,612,215)
	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)	39,405,349	26,594,032	85,487,386
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	130,811,638	45,324,251	45,324,251
	19.2 End of period (Line 18 plus Line 19.1)	170,216,986	71,918,284	130,811,638

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

20.0001. Bonds conversions and refinancing	2,905,277		
20.0002. Bonds transferred to other invested assets			350,470

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			0
2. Group life			0
3. Individual annuities	12,054,826	14,013,943	52,958,388
4. Group annuities	445,501	8,376,511	12,144,755
5. Accident & health		0	0
6. Fraternal			0
7. Other lines of business		0	0
8. Subtotal (Lines 1 through 7)	12,500,327	22,390,454	65,103,143
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	12,500,327	22,390,454	65,103,143

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Annuity Investors Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

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	$ 7,807,493	$ 39,919,400
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(153,628)	35,695
Reserves for fixed indexed annuities	51	3, 4	1, 19	111,364	2,473,360
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 7,849,757	$ 37,410,345
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 437,219,339	$ 427,507,500
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(9,540,088)	(8,924,098)
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,885,493	2,774,129
Tax impact	101	2, 4	18.2, 32	1,964,428	1,858,457
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 441,909,506	$ 431,799,012

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

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
61751DAE4	241,030	229,954	11,076	229,954	283,143	3/31/2024
059522AU6	248,832	247,213	1,619	247,213	244,026	3/31/2024
07386XAH9	579,807	539,861	39,946	539,861	460,455	3/31/2024
12566UAN4	387,859	381,280	6,579	381,280	371,726	3/31/2024
12628LAD2	209,767	199,654	10,114	199,653	165,050	3/31/2024
12667F4N2	255,512	252,725	2,786	252,726	243,894	3/31/2024
12667GAC7	165,291	164,904	387	164,904	159,547	3/31/2024
32051GT70	128,888	124,426	4,462	124,426	110,083	3/31/2024
46627MCY1	557,958	553,487	4,471	553,487	556,740	3/31/2024
46627MEC7	230,911	230,009	902	230,009	210,810	3/31/2024
46627MEJ2	262,985	262,833	153	262,832	217,958	3/31/2024
643528AB8	13,726	13,458	268	13,458	13,377	3/31/2024
643529AC4	58,654	56,883	1,771	56,883	63,730	3/31/2024
65535VSJ8	248,684	238,362	10,321	238,363	199,653	3/31/2024
761118SC3	192,829	189,370	3,460	189,369	162,839	3/31/2024
855541AC2	77,927	76,365	1,562	76,365	69,989	3/31/2024
86360BAJ7	180,921	174,811	6,110	174,811	171,399	3/31/2024
87222EAB4	375,856	365,792	10,064	365,792	341,345	3/31/2024
87222EAC2	435,100	419,591	15,509	419,591	340,485	3/31/2024
93934NAC9	123,701	122,840	861	122,840	102,151	3/31/2024
058931AT3	180,563	172,384	8,179	172,384	145,967	3/31/2024
12638PAB5	224,643	212,554	12,089	212,554	161,496	3/31/2024
12669G4K4	179,253	177,868	1,385	177,868	167,336	3/31/2024
12669GR45	174,697	173,466	1,231	173,466	156,107	3/31/2024
2254582Y3	214,124	211,938	2,187	211,937	189,695	3/31/2024
225458L55	89,966	87,661	2,305	87,661	75,828	3/31/2024
46630WAL4	109,610	109,695	(86)	109,696	73,484	3/31/2024
57643MLZ5	29,353	28,557	795	28,558	25,218	3/31/2024
			$ 160,506			

(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	$376,467
2. 12 months or longer	28,574,782

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

1. Less than 12 months	$28,332,329
2. 12 months or longer	287,556,322

(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 at March 31, 2024. 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 – Not applicable.

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees – Not applicable.

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

A.,B. & C.

The Company is a wholly owned subsidiary of MassMutual Ascend Life Insurance Company ("MMALIC"), formerly known as Great American Life Insurance Company. MMALIC is a wholly owned subsidiary of Glidepath Holdings, Inc., which is a subsidiary of Massachusetts Mutual Life Insurance Company. See Schedule Y, Part 1, Organizational Chart.

During the period, the Company did not pay or receive federal income tax payments in cash to or from MMALIC.

The Company did not receive capital contributions from MMALIC.

D. The Company reported $2,390 due from and $814,705 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 including the Company:

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

(2) The Company has an agreement with MM Ascend Life Investor Services, LLC ("MMALIS"), a wholly owned subsidiary of MMALIC, whereby MMALIS is the principal underwriter and distributor of the Company's variable contracts. The Company pays MMALIS for acting as underwriter under a distribution agreement.

(3) Certain administrative, management, 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 MMALIC.

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.

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 does not hold an investment in a downstream non-insurance holding company.

M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) – Not applicable.

N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.

O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking – Not applicable.

Note 11 – Debt

Not applicable.

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 $48,031 for the three months ended March 31, 2024 and $191,801 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.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

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.

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 or net asset value ("NAV") 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:					
Industrial and miscellaneous	$ -	$ 118,487	$ -	$ -	$ 118,487
Total bonds	-	118,487	-	-	118,487
Non-affiliated preferred stock	2,220,000	-	-	-	2,220,000
Non-affiliated common stock	-	-	-	-	-
Variable annuity assets (separate accounts)	-	558,346,467	-	-	558,346,467
Total assets accounted for at fair value/NAV	$ 2,220,000	$ 558,464,954	$ -	$ -	$ 560,684,954
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	$ -	$ 558,346,467	$ -	$ -	$ 558,346,467
Total liabilities at fair value	$ -	$ 558,346,467	$ -	$ -	$ 558,346,467

(2) The Company does not have any Level 3 securities carried at fair value.

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at March 31, 2024.

NOTES TO FINANCIAL STATEMENTS

The Company's investment manager, 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 – The Company's derivative assets are report at amortized cost.

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and agencies	$ 940,795	$ 949,463	$ -	$ 940,795	$ -	$ -	$ -
All Other Governments	-	-	-	-	-	-	-
States, territories,and possessions	29,636,846	31,148,357	-	29,636,846	-	-	-
Political subdivisions of states, territories	19,894,937	20,780,514	-	19,894,937	-	-	-
Special Revenue	152,017,798	168,140,009	-	152,017,798	-	-	-
Industrial & Miscellaneous	1,571,172,135	1,658,986,558	-	1,565,252,630	5,919,505	-	-
Hybrid Securities	30,398,380	29,892,958	-	28,138,380	2,260,000	-	-
Parent, Subs and Affiliates	20,017,683	19,660,558	-	20,017,683	-	-	-
Total bonds	$ 1,824,078,574	$ 1,929,558,417	$ -	$ 1,815,899,069	$ 8,179,505	$ -	$ -
Non-affiliated preferred stock	4,263,000	4,220,000	4,263,000	-	-	-	-
Non-affiliated common stock	-	-	-	-	-	-	-
Equity index call options	14,264,693	18,563,027	6,537,384	7,727,309	-	-	-
Variable annuity assets (separate accounts)	558,346,467	558,346,467	-	558,346,467	-	-	-
Cash, cash equivalents and short-term investments	170,216,986	170,216,986	170,216,986	-	-	-	-
Policy loans	42,869,639	42,869,639	-	-	42,869,639	-	-
Total financial assets/NAV	$ 2,614,039,359	$ 2,723,774,536	$ 181,017,370	$ 2,381,972,845	$ 51,049,144	$ -	$ -

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 instruments that fall under this classification.

Note 21 – Other Items

A. Unusual of Infrequent Items

Admitted disallowed Interest Maintenance Reserve ("IMR"):

As of March 31, 2024, the Company had $11,207,719 of admitted disallowed IMR in aggregate and in the general account.

As of March 31, 2024, the Company had $11,207,719 of admitted disallowed IMR in the general account.

As of March 31, 2024, the calculated adjusted capital and surplus was $411,177,843.

As of March 31, 2024, the percentage of adjusted capital and surplus for which the admitted disallowed IMR represents was 3%.

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.

The Company does not have IMR losses related to fixed income derivatives.

Note 22 – Events Subsequent/Other Items of Note

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

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

Not applicable.

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

Not applicable.

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 [ ] 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 [ ]

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [ ]
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
Barings Securities LLC	Charlotte, NC	NO	NO	NO	YES
MM Ascend Life Investors Services LLC	Cincinnati, OH	NO	NO	NO	YES
MML Distributors LLC	Springfield, MA	NO	NO	NO	YES
MML Investment Advisors LLC	Springfield, MA	NO	NO	NO	YES
MML Investors Services LLC	Springfield, MA	NO	NO	NO	YES
MML Strategic Distributors LLC	Springfield, MA	NO	NO	NO	YES
The MassMutual Trust Company OCC	Enfield, CT	NO	YES	NO	NO
Flourish Financial LLC	New York, NY	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... 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: ..... $ 2,390

INVESTMENT

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

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

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

13. 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	$ 19,687,457	$ 19,662,398
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 0	$
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 0	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 19,687,457	$ 19,662,398
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

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
Barings LLC	A

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
106006	Barings LLC	549300G36F1EZS4MQM37	SEC	DS

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

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

2. Operating Percentages:

2.1 A&H loss percent ..... %

2.2 A&H cost containment percent ..... %

2.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

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

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

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

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

.....

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]

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

Date	Outstanding 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

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	0	54,347			54,347	
2. Alaska	AK	L	0	900			900	
3. Arizona	AZ	L	0	249,089			249,089	
4. Arkansas	AR	L	0	17,756			17,756	
5. California	CA	L	0	2,218,444			2,218,444	
6. Colorado	CO	L	0	49,775			49,775	
7. Connecticut	CT	L	0	226,618			226,618	
8. Delaware	DE	L	0	1,350			1,350	
9. District of Columbia	DC	L	0	1,050			1,050	
10. Florida	FL	L	0	1,219,301			1,219,301	
11. Georgia	GA	L	0	59,100			59,100	
12. Hawaii	HI	L	0	223,091			223,091	
13. Idaho	ID	L	0	61,236			61,236	
14. Illinois	IL	L	0	458,753			458,753	
15. Indiana	IN	L	0	43,664			43,664	
16. Iowa	IA	L	0	46,891			46,891	
17. Kansas	KS	L	0	15,233			15,233	
18. Kentucky	KY	L	0	125,369			125,369	
19. Louisiana	LA	L	0	56,773			56,773	
20. Maine	ME	L	0	138,364			138,364	
21. Maryland	MD	L	0	57,176			57,176	
22. Massachusetts	MA	L	0	493,376			493,376	
23. Michigan	MI	L	0	657,757			657,757	
24. Minnesota	MN	L	0	51,337			51,337	
25. Mississippi	MS	L	0	35,400			35,400	
26. Missouri	MO	L	0	118,932			118,932	
27. Montana	MT	L	0	58,033			58,033	
28. Nebraska	NE	L	0	22,391			22,391	
29. Nevada	NV	L	0	269,805			269,805	
30. New Hampshire	NH	L	0	49,675			49,675	
31. New Jersey	NJ	L	0	432,189			432,189	
32. New Mexico	NM	L	0	58,279			58,279	
33. New York	NY	N	0	12,080			12,080	
34. North Carolina	NC	L	0	363,114			363,114	
35. North Dakota	ND	L	0	9,095			9,095	
36. Ohio	OH	L	0	1,301,685			1,301,685	
37. Oklahoma	OK	L	0	5,782			5,782	
38. Oregon	OR	L	0	22,516			22,516	
39. Pennsylvania	PA	L	0	225,430			225,430	
40. Rhode Island	RI	L	0	158,836			158,836	
41. South Carolina	SC	L	0	71,476			71,476	
42. South Dakota	SD	L	0	2,425			2,425	
43. Tennessee	TN	L	0	625,670			625,670	
44. Texas	TX	L	0	1,545,574			1,545,574	
45. Utah	UT	L	0	163,456			163,456	
46. Vermont	VT	N	0	9,341			9,341	
47. Virginia	VA	L	0	91,637			91,637	
48. Washington	WA	L	0	267,213			267,213	
49. West Virginia	WV	L	0	12,294			12,294	
50. Wisconsin	WI	L	0	35,145			35,145	
51. Wyoming	WY	L	0	6,104			6,104	
52. American Samoa	AS	N	0	0			0	
53. Guam	GU	N	0	0			0	
54. Puerto Rico	PR	N	0	0			0	
55. U.S. Virgin Islands	VI	N	0	0			0	
56. Northern Mariana Islands	MP	N	0	0			0	
57. Canada	CAN	N	0	0			0	
58. Aggregate Other Aliens	OT	XXX	0	0	0	0	0	0
59. Subtotal		XXX	0	12,500,327	0	0	12,500,327	0
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX					0	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	0	12,500,327	0	0	12,500,327	0
96. Plus Reinsurance Assumed		XXX					0	
97 Totals (All Business)		XXX	0	12,500,327	0	0	12,500,327	0
98. Less Reinsurance Ceded		XXX					0	
99. Totals (All Business) less Reinsurance Ceded		XXX	0	12,500,327	0	0	12,500,327	0
DETAILS OF WRITE-INS								
58001.		XXX						
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	0	0	0	0	0	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 49
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 8

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

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Counterpointe Sustainable 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

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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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	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	OH	UDP	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	RE	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	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	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	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.220	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.500	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.330	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.020	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.060	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.810	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		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			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		

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			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.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

9 3 6 6 1 2 0 2 4 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365]

9 3 6 6 1 2 0 2 4 3 6 5 0 0 0 0 1

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

9 3 6 6 1 2 0 2 4 4 4 5 0 0 0 0 1

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

9 3 6 6 1 2 0 2 4 4 4 7 0 0 0 0 1

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

9 3 6 6 1 2 0 2 4 4 4 8 0 0 0 0 1

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

9 3 6 6 1 2 0 2 4 4 4 9 0 0 0 0 1

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. Receivable for marketing reallowance	169,845		169,845	158,474
2597. Summary of remaining write-ins for Line 25 from overflow page	169,845	0	169,845	158,474

SCHEDULE A - VERIFICATION

Real Estate

NONE

		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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	7,988,955	18,131,516
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	350,470
	2.2 Additional investment made after acquisition	0	2
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	0	
5.	Unrealized valuation increase/(decrease)	0	
6.	Total gain (loss) on disposals	0	(859,112)
7.	Deduct amounts received on disposals	0	9,460,836
8.	Deduct amortization of premium and depreciation	35,593	173,085
9.	Total foreign exchange change in book/adjusted carrying value	0	
10.	Deduct current year's other than temporary impairment recognized	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,953,362	7,988,955
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	7,953,362	7,988,955

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	2,001,922,518	2,326,409,477
2.	Cost of bonds and stocks acquired	2,095,277	164,486,916
3.	Accrual of discount	177,552	5,547,444
4.	Unrealized valuation increase/(decrease)	(59,822)	226,508
5.	Total gain (loss) on disposals	(667,591)	(20,805,929)
6.	Deduct consideration for bonds and stocks disposed of	68,908,814	468,372,021
7.	Deduct amortization of premium	614,002	4,146,216
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	166,701	1,423,661
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,933,778,417	2,001,922,518
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,933,778,417	2,001,922,518

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)	1,129,616,042	82,048,697	130,528,669	4,051,695	1,085,187,765	0	0	1,129,616,042
2. NAIC 2 (a)	969,212,838	551,576,275	532,932,101	(8,479,134)	979,377,878	0	0	969,212,838
3. NAIC 3 (a)	9,955,625		132,319	9,312,161	19,135,467	0	0	9,955,625
4. NAIC 4 (a)	9,482,009	0	148,022	(2,675,204)	6,658,783	0	0	9,482,009
5. NAIC 5 (a)	3,901,946		1,643,589	(551,115)	1,707,242	0	0	3,901,946
6. NAIC 6 (a)	0		0		0	0	0	
7. Total Bonds	2,122,168,460	633,624,972	665,384,700	1,658,403	2,092,067,135	0	0	2,122,168,460
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	4,180,800	0	0	39,200	4,220,000	0	0	4,180,800
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	4,180,800	0	0	39,200	4,220,000	0	0	4,180,800
15. Total Bonds and Preferred Stock	2,126,349,260	633,624,972	665,384,700	1,697,603	2,096,287,135	0	0	2,126,349,260

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

NAIC 1 $ 0 ; NAIC 2 $ 162,508,718 ; 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	16,814,111	XXX	16,568,715	0	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	10,734,138	4,879,338
2.	Cost of short-term investments acquired	9,842,153	20,453,563
3.	Accrual of discount	237,820	401,236
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	4,000,000	15,000,000
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)	16,814,111	10,734,138
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	16,814,111	10,734,138

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)	4,983,110
2.	Cost Paid/(Consideration Received) on additions	2,087,362
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	3,680,587
6.	Considerations received/(paid) on terminations	3,680,587
7.	Amortization	(2,345,867)
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)	4,724,604
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,724,604

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	4,724,606	
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)		4,724,606
4.	Part D, Section 1, Column 6	18,563,027	
5.	Part D, Section 1, Column 7	(13,838,422)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	14,264,693	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		14,264,693
10.	Part D, Section 1, Column 9	14,264,693	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
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	114,692,605	43,899,471
2.	Cost of cash equivalents acquired	621,687,542	2,781,723,236
3.	Accrual of discount	1,790,043	5,074,709
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	302	355
6.	Deduct consideration received on disposals	592,475,886	2,716,005,167
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)	145,694,607	114,692,605
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	145,694,607	114,692,605

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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 Administrative Symbol
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		03/01/2024	PAYUP		(798)	(792)	0	4.C FM
756109-CB-8	Realty Income Corp-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		2,076,117	2,000,000	1,778	1.G FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		02/17/2024	PAYUP		19,958	19,958	0	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,095,277	2,019,167	1,778	XXX
2509999997. Total - Bonds - Part 3						2,095,277	2,019,167	1,778	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,095,277	2,019,167	1,778	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						2,095,277	XXX	1,778	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
50065W-AF-3	Korea National Oil Corp-SENIOR UNSECURED	D	01/23/2024	MATURITY		1,000,000	1,000,000	994,460	999,938	0	62	0	62	0	1,000,000	0	0	0	20,000	01/23/2024	1.C FE
0309999999. Subtotal - Bonds - All Other Governments						1,000,000	1,000,000	994,460	999,938	0	62	0	62	0	1,000,000	0	0	0	20,000	XXX	XXX
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD		03/01/2024	CALL 100		125,000	125,000	152,920	139,766	0	(241)	0	(241)	0	139,526	0	(14,526)	(14,526)	3,931	03/01/2032	1.D FE
73723R-J6-1	City of Portsmouth VA-GENERAL OBLIGATION		02/01/2024	CALL 100		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	197	02/01/2030	1.C FE
981305-SA-4	City of Worcester MA-GENERAL OBLIGATION		01/01/2024	CALL 100		90,000	90,000	95,710	91,858	0	(648)	0	(648)	0	91,210	0	(1,210)	(1,210)	3,415	01/01/2028	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						225,000	225,000	258,630	241,624	0	(889)	0	(889)	0	240,736	0	(15,736)	(15,736)	7,543	XXX	XXX
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		03/01/2024	CALL 100		4,752	4,752	4,894	4,810	0	(1)	0	(1)	0	4,809	0	(57)	(57)	23	03/01/2048	1.A FE
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2024	PAYDOWN		2,685	2,685	2,729	2,724	0	(40)	0	(40)	0	2,685	0	0	0	16	11/01/2049	1.A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2024	PAYDOWN		40,747	40,747	40,479	40,499	0	247	0	247	0	40,747	0	0	0	147	05/01/2051	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2024	PAYDOWN		31,878	31,878	32,645	32,631	0	(753)	0	(753)	0	31,878	0	0	0	117	05/01/2051	1.A
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2024	PAYDOWN		71,179	71,179	70,512	70,559	0	620	0	620	0	71,179	0	0	0	241	04/01/2051	1.A
31383S-RS-1	Fannie Mae Pool-POOL #511797		03/01/2024	PAYDOWN		68	68	68	67	0	2	0	2	0	68	0	0	0	1	05/01/2031	1.A
31406J-2L-6	Fannie Mae Pool-POOL #811779		03/01/2024	PAYDOWN		144	144	146	104	0	40	0	40	0	144	0	0	0	1	01/01/2035	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		03/01/2024	PAYDOWN		75,284	75,284	75,472	75,450	0	(167)	0	(167)	0	75,284	0	0	0	327	01/01/2051	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		03/01/2024	PAYDOWN		3,723	3,723	3,730	3,727	0	(3)	0	(3)	0	3,723	0	0	0	19	11/01/2049	1.A
31400B-N5-3	Fannie Mae Pool-POOL #CA4011		03/01/2024	PAYDOWN		657	657	667	666	0	(9)	0	(9)	0	657	0	0	0	4	08/01/2049	1.A
31400C-DT-0	Fannie Mae Pool-POOL #CA4613		03/01/2024	PAYDOWN		10,038	10,038	10,197	10,185	0	(147)	0	(147)	0	10,038	0	0	0	59	11/01/2049	1.A
31418D-YR-7	Fannie Mae Pool-POOL #MA4319		03/01/2024	PAYDOWN		77,477	77,477	77,192	77,216	0	260	0	260	0	77,477	0	0	0	264	04/01/2051	1.A
454624-U5-4	Indiana Bond Bank-REVENUE BONDS		01/15/2024	MATURITY		220,000	220,000	224,943	220,000	0	0	0	0	0	220,000	0	0	0	6,039	01/15/2024	1.B FE
47770V-AY-6	JobsOhio Beverage System-REVENUE BONDS		01/01/2024	CALL 100		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,234	01/01/2029	1.D FE
604115-BA-2	Minnesota Public Facilit-REVENUE BONDS		01/19/2024	CALL 100.849998		1,008,500	1,000,000	1,084,930	1,024,381	0	(349)	0	(349)	0	1,024,032	0	(15,532)	(15,532)	19,646	03/01/2027	1.A FE
604115-BB-0	Minnesota Public Facilit-REVENUE BONDS		01/19/2024	CALL 102.267998		1,022,680	1,000,000	1,089,050	1,031,461	0	(333)	0	(333)	0	1,031,128	0	(8,448)	(8,448)	20,125	03/01/2028	1.A FE
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		03/01/2024	CALL 100		6,515	6,515	6,515	6,515	0	0	0	0	0	6,515	0	0	0	42	03/01/2048	1.A FE
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		03/01/2024	CALL 100		23,011	23,011	23,011	23,011	0	0	0	0	0	23,011	0	0	0	117	01/01/2049	1.A FE
60636Y-KJ-9	Missouri Housing Develop-REVENUE BONDS		01/01/2024	CALL 100		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	531	07/01/2028	1.B FE
641667-NZ-9	New Albany-Floyd County -REVENUE BONDS		01/15/2024	CALL 100		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,210	01/15/2027	1.B FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		03/01/2024	CALL 100		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	98	09/01/2040	1.B FE
64972C-BD-4	New York City Housing De-REVENUE BONDS		03/15/2024	CALL 100		2,612	2,612	2,612	2,612	0	0	0	0	0	2,612	0	0	0	13	06/15/2036	1.C FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		03/01/2024	CALL 100		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	100	11/01/2041	1.A FE
690353-RX-7	United States Internatio-UNSECURED		02/27/2024	SINKING PAYMENT		75,592	75,592	75,592	75,593	0	(2)	0	(2)	0	75,592	0	0	0	1,678	02/27/2027	1.A
690353-XM-4	United States Internatio-SENIOR UNSECURE		03/15/2024	SINKING PAYMENT		28,571	28,571	28,571	28,571	0	0	0	0	0	28,571	0	0	0	256	12/15/2030	1.A
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		01/01/2024	CALL 100		5,000	5,000	5,000	5,001	0	0	0	0	0	5,001	0	(1)	(1)	53	09/01/2039	1.B FE
92778L-BK-5	Virginia Commonwealth Un-REVENUE BONDS		01/01/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,290	01/01/2024	1.D FE
927793-TC-3	VIRGINIA ST CMWLTH TRANSPRTN-BUILD AMERI		03/14/2024	CALL 100.43		2,008,600	2,000,000	2,448,300	2,275,763	0	(3,964)	0	(3,964)	0	2,271,799	0	(263,199)	(263,199)	35,369	05/15/2035	1.B FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		10,155	10,155	10,155	10,155	0	0	0	0	0	10,155	0	0	0	92	12/25/2043	1.A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		17,182	17,182	17,182	17,182	0	0	0	0	0	17,182	0	0	0	148	10/25/2037	1.A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		12,555	12,555	12,555	12,553	0	0	0	0	0	12,553	0	2	2	92	06/25/2041	1.A FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		5,199	5,199	5,199	5,199	0	0	0	0	0	5,199	0	0	0	20	10/25/2049	1.A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		02/25/2024	CALL 100		4,910	4,910	4,910	4,908	0	0	0	0	0	4,908	0	2	2	24	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,269,714	6,229,934	6,857,256	6,561,543	0	(4,599)	0	(4,599)	0	6,556,947	0	(287,233)	(287,233)	111,396	XXX	XXX
00164T-AA-6	AMC East Communities LLC-SECURED		01/15/2024	SINKING PAYMENT		81,648	81,648	85,453	82,387	0	(739)	0	(739)	0	81,648	0	0	0	2,601	01/15/2028	1.F FE
00217L-AC-6	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 AS		03/15/2024	PAYDOWN		278,605	278,605	278,605	278,605	0	0	0	0	0	278,605	0	0	0	5,132	09/14/2036	1.A FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		03/01/2024	PAYDOWN		480	480	449	466	0	(27)	0	(27)	0	480	0	0	0	21	06/01/2035	1.A FM
008252-AM-0	Affiliated Managers Grou-SENIOR UNSECURE		02/15/2024	MATURITY		3,000,000	3,000,000	2,973,930	2,999,493	0	507	0	507	0	3,000,000	0	0	0	63,750	02/15/2024	1.G FE
02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN		03/22/2024	SINKING PAYMENT		47,392	47,392	47,392	47,400	0	(8)	0	(8)	0	47,392	0	0	0	853	09/22/2027	1.G FE
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		03/25/2024	PAYDOWN		5,255	5,255	3,941	1,904	0	3,566	0	3,566	0	5,255	0	0	0	66	10/25/2046	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
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		03/01/2024	PAYDOWN		835,196	835,196	835,154	834,917	0	279	0	279	0	835,196	0	0	0	7,890	10/01/2036	1.A FE
02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3		03/01/2024	PAYDOWN		17,651	17,651	17,805	17,662	0	(11)	0	(11)	0	17,651	0	0	0	108	12/01/2036	1.A FE
02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1		03/01/2024	PAYDOWN		12,519	12,519	12,519	12,514	0	6	0	6	0	12,519	0	0	0	72	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		03/01/2024	PAYDOWN		2,094	2,094	2,094	2,094	0	1	0	1	0	2,094	0	0	0	13	10/01/2052	1.A FE
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A		03/15/2024	PAYDOWN		6,984	6,984	6,982	6,982	0	1	0	1	0	6,984	0	0	0	37	07/16/2040	1.A FE
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A		03/17/2024	PAYDOWN		56,731	56,731	56,721	56,721	0	10	0	10	0	56,731	0	0	0	189	07/17/2046	1.A FE
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		03/01/2024	PAYDOWN		3,881	4,113	3,603	3,998	0	17	0	17	0	3,881	0	0	0	24	06/01/2037	5.A FM
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		03/01/2024	PAYDOWN		111,796	113,079	92,223	89,048	0	23,687	0	23,687	0	111,796	0	0	0	537	03/01/2036	1.A FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		03/01/2024	PAYDOWN		647	1,581	1,515	1,608	0	(7)	0	(7)	0	647	0	0	0	13	03/01/2036	4.C FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2024	PAYDOWN		1,009	1,009	975	1,009	0	(12)	0	(12)	0	1,009	0	0	0	7	02/01/2035	1.A FM
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2024	PAYDOWN		883	883	859	883	0	(8)	0	(8)	0	883	0	0	0	6	02/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		03/01/2024	PAYDOWN		5,972	6,128	5,895	5,942	0	197	0	197	0	5,972	0	0	0	62	09/01/2035	4.C FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		03/01/2024	PAYDOWN		125,428	125,432	107,752	110,573	0	14,690	(12)	14,702	0	125,428	0	0	0	1,098	10/01/2035	4.A FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		03/01/2024	PAYDOWN		126	127	124	131	0	(6)	0	(6)	0	126	0	0	0	1	11/01/2035	3.A FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		03/01/2024	PAYDOWN		2,768	2,768	3,022	3,043	0	(274)	0	(274)	0	2,768	0	0	0	20	01/01/2036	1.A FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		03/01/2024	PAYDOWN		1,359	1,359	1,291	1,079	0	315	0	315	0	1,359	0	0	0	11	01/01/2037	1.A FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		03/01/2024	PAYDOWN		207	253	240	189	0	83	0	83	0	207	0	0	0	3	10/01/2036	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		03/01/2024	PAYDOWN		4,656	5,182	4,485	4,617	0	(68)	(80)	12	0	4,656	0	0	0	100	05/01/2036	1.A FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		03/01/2024	PAYDOWN		956	956	835	806	0	159	0	159	0	956	0	0	0	7	05/01/2037	1.A FM
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		03/01/2024	PAYDOWN		5,005	5,354	3,388	3,611	0	1,555	0	1,555	0	5,005	0	0	0	49	08/01/2037	1.A FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		03/01/2024	PAYDOWN		2,220	2,220	2,158	2,187	0	23	0	23	0	2,220	0	0	0	31	07/01/2035	1.A FM
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	198	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	198	07/01/2052	1.C FE
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		03/01/2024	PAYDOWN		1,810	1,810	1,818	1,810	0	2	0	2	0	1,810	0	0	0	9	07/01/2034	4.A FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		03/01/2024	PAYDOWN		9,307	9,307	9,406	9,195	0	191	0	191	0	9,307	0	0	0	69	09/01/2033	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		02/01/2024	PAYDOWN		415	(482)	(304)	(279)	0	(1,520)	(365)	(1,155)	0	415	0	0	0	(2)	01/01/2047	2.C FM
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
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		03/15/2024	PAYDOWN		34,864	34,864	34,864	34,864	0	0	0	0	0	34,864	0	0	0	172	11/15/2035	1.F FE
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4		03/01/2024	PAYDOWN		1,061	993	971	678	0	421	0	421	0	1,061	0	0	0	7	06/01/2036	1.A FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A		03/01/2024	PAYDOWN		48	69	86	66	0	(87)	0	(87)	0	48	0	0	0	0	11/01/2037	3.C FM
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		03/01/2024	PAYDOWN		985	673	326	290	0	538	0	538	0	985	0	0	0	30	07/01/2037	1.A FM
12563L-AS-6	CLI Funding VI LLC-2020-3A A		03/18/2024	PAYDOWN		25,000	25,000	24,995	24,996	0	4	0	4	0	25,000	0	0	0	72	10/18/2045	1.F FE
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		03/01/2024	PAYDOWN		19,194	19,194	19,410	19,392	0	(178)	0	(178)	0	19,194	0	0	0	68	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		03/01/2024	PAYDOWN		22,136	22,136	22,717	22,669	0	(526)	0	(526)	0	22,136	0	0	0	85	03/01/2051	1.A
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2024	PAYDOWN		73	1,912	1,776	1,844	0	(68)	0	(68)	0	73	0	0	0	166	02/01/2037	3.B FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2024	PAYDOWN		5,504	6,694	5,271	5,769	0	661	0	661	0	5,504	0	0	0	0	02/01/2037	1.A FM
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		02/01/2024	PAYDOWN		166,626	166,626	167,713	166,798	0	(172)	0	(172)	0	166,626	0	0	0	1,011	07/01/2048	1.A
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		03/01/2024	PAYDOWN		9,155	9,155	1,968	2,000	0	7,112	(44)	7,156	0	9,155	0	0	0	21	12/01/2036	1.A FM
12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		02/01/2024	PAYDOWN		343,438	343,438	346,858	343,536	0	(98)	0	(98)	0	343,438	0	0	0	1,986	07/01/2047	1.A
12632Q-AX-1	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		03/01/2024	PAYDOWN		222,967	222,967	229,640	223,211	0	(244)	0	(244)	0	222,967	0	0	0	2,125	07/01/2047	1.A
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		03/01/2024	PAYDOWN		2,508	2,508	820	829	0	1,641	(16)	1,657	0	2,508	0	0	0	10	04/01/2037	1.A FM
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		03/01/2024	PAYDOWN		32,032	32,032	24,420	26,052	0	5,945	0	5,945	0	32,032	0	0	0	246	06/01/2036	2.C FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		03/01/2024	PAYDOWN		3,020	3,020	2,823	2,850	0	169	0	169	0	3,020	0	0	0	15	03/01/2043	1.A
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		03/01/2024	PAYDOWN		3,036	3,036	2,837	2,861	0	175	0	175	0	3,036	0	0	0	10	04/01/2043	1.A
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		03/01/2024	PAYDOWN		6,036	6,036	5,817	5,843	0	188	0	188	0	6,036	0	0	0	32	08/01/2043	1.A
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		03/10/2024	SINKING PAYMENT		27,476	27,476	27,476	27,476	0	0	0	0	0	27,476	0	0	0	246	01/11/2027	2.B

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
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		03/01/2024	PAYDOWN		1,073	1,053	821	903	0	144	0	144	0	1,073	0	0	0	9	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		17,940	17,940	18,344	17,838	0	286	0	286	0	17,940	0	0	0	101	10/01/2034	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		03/01/2024	PAYDOWN		4,974	4,923	4,123	4,178	0	754	0	754	0	4,974	0	0	0	37	03/01/2038	1.A FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		03/01/2024	PAYDOWN		4,877	4,903	4,260	4,364	0	537	0	537	0	4,877	0	0	0	45	04/01/2035	1.A FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		03/01/2024	PAYDOWN		3,202	3,198	2,641	2,829	0	370	0	370	0	3,202	0	0	0	28	05/01/2035	1.A FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		03/01/2024	PAYDOWN		1,676	5,008	3,931	4,100	0	296	0	296	0	1,676	0	0	0	60	11/01/2035	1.C FM
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		03/01/2024	PAYDOWN		1,477	1,583	873	857	0	683	0	683	0	1,477	0	0	0	10	05/01/2036	3.C FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		03/01/2024	PAYDOWN		8,636	8,685	8,341	8,655	0	2	0	2	0	8,636	0	0	0	56	05/01/2036	1.A FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		02/01/2024	PAYDOWN		115	24	16	18	0	22	0	22	0	115	0	0	0	0	10/01/2035	4.C FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		03/01/2024	PAYDOWN		(706)	394	301	291	0	(68)	0	(68)	0	(706)	0	0	0	(1)	11/01/2035	5.A FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		03/01/2024	PAYDOWN		9,353	9,353	9,248	9,103	0	0	0	0	0	9,103	0	250	250	90	02/01/2033	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		03/01/2024	PAYDOWN		5,917	5,926	4,618	4,529	0	1,452	0	1,452	0	5,917	0	0	0	54	09/01/2035	3.C FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		03/01/2024	PAYDOWN		6,961	6,905	5,601	5,541	0	1,374	0	1,374	0	6,961	0	0	0	40	09/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		03/01/2024	PAYDOWN		5,513	5,558	3,374	3,322	0	2,229	0	2,229	0	5,513	0	0	0	51	08/01/2035	1.A FM
14310Q-AA-6	Carlyle GMS Finance MM C-CGFM 2015-1A A1		01/16/2024	PAYDOWN		225,380	225,380	225,380	225,380	0	0	0	0	0	225,380	0	0	0	4,487	10/15/2031	1.A FE
14310Q-AE-8	Carlyle GMS Finance MM C-CGFM 2015-1A A1		01/15/2024	PAYDOWN		75,127	75,127	75,127	75,119	0	7	0	7	0	75,127	0	0	0	856	10/15/2031	1.A FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		03/15/2024	PAYDOWN		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	8	12/15/2050	1.A FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		03/01/2024	PAYDOWN		20,743	20,743	20,691	20,644	0	113	0	113	0	20,743	0	0	0	152	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		02/01/2024	PAYDOWN		3,565	3,565	3,565	3,559	0	7	0	7	0	3,565	0	0	0	35	06/01/2032	1.A FM
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		03/01/2024	PAYDOWN		711	942	809	746	0	378	0	378	0	711	0	0	0	12	01/01/2036	1.A FM
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1		01/25/2024	PAYDOWN		78	78	68	8	0	70	0	70	0	78	0	0	0	1	11/25/2036	1.A FM
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2		03/01/2024	PAYDOWN		8,262	7,481	5,519	6,208	0	482	0	482	0	8,262	0	0	0	52	09/01/2036	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		03/01/2024	PAYDOWN		23,715	23,715	21,691	21,862	0	1,813	0	1,813	0	23,715	0	0	0	130	09/01/2036	1.A FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		03/01/2024	PAYDOWN		8,020	8,020	7,224	7,352	0	502	0	502	0	8,020	0	0	0	67	03/01/2034	1.A FM
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		03/01/2024	PAYDOWN		45	45	44	45	0	0	0	0	0	45	0	0	0	0	06/01/2037	1.A FM
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		03/01/2024	PAYDOWN		24,574	24,574	22,331	22,688	0	1,854	0	1,854	0	24,574	0	0	0	128	06/01/2058	1.A
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		03/25/2024	PAYDOWN		21,574	21,574	21,470	21,574	0	(28)	0	(28)	0	21,574	0	0	0	247	12/28/2048	1.A 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
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		03/01/2024	PAYDOWN		54,122	54,122	54,122	54,122	0	1	0	1	0	54,122	0	0	0	121	01/01/2065	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		03/25/2024	PAYDOWN		7,900	7,900	7,897	7,899	0	1	0	1	0	7,900	0	0	0	36	10/25/2040	1.A FE
212168-AA-6	Continental Wind LLC-FIRST LIEN		02/29/2024	SINKING PAYMENT		51,119	51,119	51,119	51,119	0	0	0	0	0	51,119	0	0	0	1,534	02/28/2033	2.B FE
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		03/01/2024	PAYDOWN		872	872	878	870	0	3	0	3	0	872	0	0	0	8	06/01/2033	4.C FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		01/25/2024	PAYDOWN		1,059	1,059	842	973	0	(42)	0	(42)	0	1,059	0	0	0	5	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		03/01/2024	PAYDOWN		17	229	(433)	189	0	524	16	508	0	17	0	0	0	299	09/01/2035	4.A FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		03/01/2024	PAYDOWN		1,260	1,261	1,238	1,134	0	(15)	(176)	161	0	1,260	0	0	0	2	08/01/2035	3.A FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		03/01/2024	PAYDOWN		2,938	2,938	1,693	1,669	0	1,269	0	1,269	0	2,938	0	0	0	47	02/01/2036	1.A FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		03/01/2024	PAYDOWN		3,300	3,300	2,964	2,974	0	323	0	323	0	3,300	0	0	0	10	02/01/2043	1.A
233046-AF-8	DNKN 2017-1A A2II		02/20/2024	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	101	11/20/2047	2.B FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		02/20/2024	PAYDOWN		8,125	8,125	8,245	8,195	0	(70)	0	(70)	0	8,125	0	0	0	81	05/20/2049	1.C FE
251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A		03/25/2024	VARIOUS		5,898	5,898	5,057	6,738	0	(840)	0	(840)	0	5,898	0	0	0	27	03/25/2024	1.A FM
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		01/25/2024	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	56	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		01/25/2024	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	77	07/25/2047	2.A FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		01/25/2024	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	34	10/25/2049	2.A FE
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		01/25/2024	PAYDOWN		8,750	8,750	8,754	8,750	0	0	0	0	0	8,750	0	0	0	70	10/25/2049	1.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		01/20/2024	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	20	01/20/2051	2.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
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1		01/22/2024	PAYDOWN		221,616	221,616	221,616	221,727	0	(110)	0	(110)	0	221,616	0	0	0	5,061	07/20/2030	1.A FE
28852L-AN-3	Ellington Clo III Ltd-ECLO 2018-3A A2R		01/22/2024	PAYDOWN		354,586	354,586	354,586	354,586	0	0	0	0	0	354,586	0	0	0	8,209	07/20/2030	1.A FE
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		02/11/2024	SINKING PAYMENT		59,835	59,835	59,835	59,837	0	(2)	0	(2)	0	59,835	0	0	0	1,558	02/11/2030	1.F FE
29273R-AY-5	Energy Transfer LP-SENIOR UNSECURED		02/01/2024	MATURITY		1,000,000	1,000,000	991,810	999,876	0	124	0	124	0	1,000,000	0	0	0	24,500	02/01/2024	2.C FE
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		03/15/2024	PAYDOWN		66,078	66,078	66,075	66,077	0	1	0	1	0	66,078	0	0	0	111	04/15/2033	1.A FE
313747-AU-1	Federal Realty Investmen-SENIOR UNSECURE		01/15/2024	MATURITY		1,000,000	1,000,000	990,180	999,940	0	60	0	60	0	1,000,000	0	0	0	19,750	01/15/2024	2.A FE
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		01/25/2024	PAYDOWN		177,998	177,998	177,996	177,990	0	8	0	8	0	177,998	0	0	0	1,916	01/25/2032	1.A FE
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		03/25/2024	PAYDOWN		12,017	12,017	10,732	11,990	0	26	0	26	0	12,017	0	0	0	87	10/25/2036	1.A FM
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		03/01/2024	PAYDOWN		1,226	1,913	1,015	1,005	0	608	0	608	0	1,226	0	0	0	11	04/01/2036	1.G FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2024	PAYDOWN		1,586	1,586	1,440	1,351	0	1,415	0	1,415	0	1,586	0	0	0	152	11/01/2035	1.A FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2024	PAYDOWN		1,890	1,900	1,873	1,824	0	92	0	92	0	1,890	0	0	0	17	11/01/2035	1.A FM
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		03/15/2024	PAYDOWN		23,979	23,979	23,975	23,927	0	52	0	52	0	23,979	0	0	0	168	11/15/2034	1.A FE
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF		03/01/2024	PAYDOWN		5,482	5,482	3,453	1,401	0	5,061	0	5,061	0	5,482	0	0	0	24	09/01/2036	1.A FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		03/01/2024	PAYDOWN		1,461	1,426	1,364	1,400	0	15	0	15	0	1,461	0	0	0	6	01/01/2036	1.A FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		03/01/2024	PAYDOWN		18,227	18,242	16,532	16,662	0	1,404	0	1,404	0	18,227	0	0	0	251	09/01/2035	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		03/01/2024	PAYDOWN		4,700	4,700	4,725	4,700	0	3	0	3	0	4,700	0	0	0	24	09/01/2034	1.A FM
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2		03/01/2024	PAYDOWN		4,113	4,113	4,045	4,092	0	2	0	2	0	4,113	0	0	0	32	12/01/2034	1.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		03/01/2024	PAYDOWN		2,883	2,883	2,839	2,793	0	90	0	90	0	2,883	0	0	0	27	02/01/2035	2.C FM
36298G-AA-7	GSPA Monetization Trust-SECURED		03/09/2024	SINKING PAYMENT		35,443	35,443	36,246	35,657	0	(215)	0	(215)	0	35,443	0	0	0	382	10/09/2029	2.A FE
38176K-AC-7	Golub Capital Partners C-GOCAP 2019-42A		01/17/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,980	04/20/2031	1.A FE
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		03/01/2024	PAYDOWN		2,484	2,484	2,472	2,518	0	(43)	0	(43)	0	2,484	0	0	0	27	09/01/2034	1.A FM
42217K-BC-9	WELLTOWER INC-NOTE		01/15/2024	MATURITY		2,000,000	2,000,000	1,979,160	2,020,575	0	(20,575)	0	(20,575)	0	2,000,000	0	0	0	45,000	01/15/2024	2.A FE
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A		03/20/2024	PAYDOWN		6,546	6,546	6,542	6,544	0	2	0	2	0	6,546	0	0	0	131	09/21/2040	1.A FE
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A		03/20/2024	PAYDOWN		4,387	4,387	4,387	4,389	0	(2)	0	(2)	0	4,387	0	0	0	104	09/20/2038	1.A FE
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		03/01/2024	PAYDOWN		467	1,108	1,101	1,067	0	(34)	0	(34)	0	467	0	0	0	7	04/01/2047	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		03/25/2024	PAYDOWN		3,348	3,348	2,812	3,169	0	(463)	0	(463)	0	3,348	0	0	0	26	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		03/25/2024	PAYDOWN		(118)	491	238	246	319	(2,488)	0	(2,169)	0	(118)	0	0	0	112	08/25/2035	1.A FM
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		03/17/2024	PAYDOWN		32,462	32,462	29,378	32,462	0	(1,304)	0	(1,304)	0	32,462	0	0	0	364	01/17/2038	1.A FE
46590K-AD-6	JP Morgan Chase Commerci-JPMCC 2015-JP1		03/01/2024	PAYDOWN		51,667	51,667	52,184	51,758	0	(90)	0	(90)	0	51,667	0	0	0	471	01/01/2049	1.A
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		03/15/2024	PAYDOWN		8,581	8,581	8,579	8,552	0	29	0	29	0	8,581	0	0	0	51	12/15/2048	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		03/15/2024	PAYDOWN		13,989	13,989	13,985	13,986	0	4	0	4	0	13,989	0	0	0	102	10/15/2056	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		03/15/2024	PAYDOWN		25,356	25,356	25,102	25,196	0	143	0	143	0	25,356	0	0	0	128	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		03/15/2024	PAYDOWN		10,406	10,406	10,399	10,394	0	13	0	13	0	10,406	0	0	0	61	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		03/15/2024	PAYDOWN		20,244	20,244	20,239	20,243	0	0	0	0	0	20,244	0	0	0	145	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		03/15/2024	PAYDOWN		28,503	28,503	28,480	28,483	0	20	0	20	0	28,503	0	0	0	175	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		03/15/2024	PAYDOWN		8,494	8,494	8,490	8,489	0	5	0	5	0	8,494	0	0	0	60	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		03/15/2024	PAYDOWN		27,775	27,775	27,552	27,580	0	195	0	195	0	27,775	0	0	0	171	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		03/15/2024	PAYDOWN		36,586	36,586	36,675	36,659	0	(72)	0	(72)	0	36,586	0	0	0	188	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		03/15/2024	PAYDOWN		67,304	67,304	66,705	67,130	0	174	0	174	0	67,304	0	0	0	367	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		03/15/2024	PAYDOWN		23,907	23,907	23,954	23,943	0	(36)	0	(36)	0	23,907	0	0	0	153	03/15/2058	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		03/15/2024	PAYDOWN		6,360	6,360	6,355	6,355	0	5	0	5	0	6,360	0	0	0	26	08/16/2060	1.A FE
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		03/01/2024	PAYDOWN		716	716	635	702	0	(518)	0	(518)	0	716	0	0	0	5	07/01/2035	1.A FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		03/01/2024	PAYDOWN		19	19	11	10	0	8	0	8	0	19	0	0	0	0	01/01/2036	3.A FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		03/01/2024	PAYDOWN		12,437	12,437	9,579	9,575	0	2,856	(167)	3,023	0	12,437	0	0	0	84	03/01/2036	1.A FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2024	PAYDOWN		1,962	1,962	1,122	1,133	0	860	(1)	861	0	1,962	0	0	0	28	03/01/2036	1.F FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2024	PAYDOWN		3,718	3,207	2,086	2,079	0	1,309	0	1,309	0	3,718	0	0	0	50	03/01/2036	4.B 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
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		03/01/2024	PAYDOWN		2,650	2,650	2,113	1,430	0	1,244	0	1,244	0	2,650	0	0	0	29	06/01/2036	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		03/01/2024	PAYDOWN		65	65	62	50	0	17	0	17	0	65	0	0	0	0	04/01/2037	1.A FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		02/01/2024	PAYDOWN		157	157	85	73	0	84	0	84	0	157	0	0	0	3	06/01/2037	4.A FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		01/01/2024	PAYDOWN		163	5	0	3	0	79	0	79	0	163	0	0	0	2	06/01/2037	4.C FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		03/01/2024	PAYDOWN		7,985	7,985	6,318	7,540	0	249	0	249	0	7,985	0	0	0	77	07/01/2037	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		03/01/2024	PAYDOWN		12,578	14,777	6,978	8,718	0	4,944	0	4,944	0	12,578	0	0	0	104	04/01/2037	1.A FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		03/01/2024	PAYDOWN		21,393	21,393	15,045	17,694	0	3,013	0	3,013	0	21,393	0	0	0	275	03/01/2039	1.A FM
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		02/25/2024	PAYDOWN		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	151	02/26/2052	2.B FE
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		03/01/2024	PAYDOWN		3,202	3,202	3,242	3,245	0	(44)	0	(44)	0	3,202	0	0	0	20	02/01/2050	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		03/25/2024	PAYDOWN		8,465	14,765	13,613	14,122	0	551	0	551	0	8,465	0	0	0	344	06/25/2047	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		03/01/2024	PAYDOWN		794	794	343	690	0	(52)	0	(52)	0	794	0	0	0	11	01/01/2037	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		03/01/2024	PAYDOWN		3,632	4,077	1,450	2,561	0	792	0	792	0	3,632	0	0	0	42	01/01/2039	1.A FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		03/01/2024	PAYDOWN		1,588	3,428	(370)	1,066	0	(782)	0	(782)	0	1,588	0	0	0	34	09/01/2036	1.A FM
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		01/30/2024	PAYDOWN		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	24	07/30/2047	2.B FE
48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A		03/20/2024	PAYDOWN		402,661	402,661	402,702	403,292	0	(1,126)	0	(1,126)	0	402,661	0	0	0	7,666	12/20/2029	1.A FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		02/15/2024	PAYDOWN		8,915	8,915	8,742	8,868	0	47	0	47	0	8,915	0	0	0	48	01/15/2042	3.A FE
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		03/25/2024	PAYDOWN		35,230	35,230	30,045	37,940	0	(3,497)	0	(3,497)	0	35,230	0	0	0	249	02/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		03/01/2024	PAYDOWN		1,951	4,229	2,732	2,937	0	432	0	432	0	1,951	0	0	0	25	01/01/2037	1.A FM
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		03/15/2024	PAYDOWN		906	906	906	906	0	0	0	0	0	906	0	0	0	19	07/15/2036	1.A FE
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		03/01/2024	PAYDOWN		3,955	3,955	2,698	2,699	0	1,256	0	1,256	0	3,955	0	0	0	39	05/01/2036	1.A FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		03/25/2024	PAYDOWN		43,907	43,907	39,708	43,866	0	(1,640)	0	(1,640)	0	43,907	0	0	0	264	09/25/2037	1.A FM
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		03/01/2024	PAYDOWN		36,307	36,307	36,753	36,729	0	(416)	0	(416)	0	36,307	0	0	0	133	04/01/2051	1.A
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		03/15/2024	SINKING PAYMENT		59,500	59,500	59,500	59,500	0	0	0	0	0	59,500	0	0	0	1,785	03/15/2025	3.A FE
61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27		02/01/2024	PAYDOWN		7,775	7,775	7,942	7,793	0	(18)	0	(18)	0	7,775	0	0	0	45	12/01/2047	1.A
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		03/01/2024	PAYDOWN		2,610	2,610	793	803	0	2,104	(14)	2,118	0	2,610	0	0	0	7	10/01/2046	1.A FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		03/01/2024	PAYDOWN		5,248	5,248	4,780	5,029	0	129	0	129	0	5,248	0	0	0	36	02/01/2037	1.A FM
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1		03/01/2024	PAYDOWN		10,160	10,160	6,477	6,058	0	4,159	0	4,159	0	10,160	0	0	0	23	04/01/2037	1.A FM
61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2		03/25/2024	PAYDOWN		6,606	6,606	3,633	8,528	0	(2,776)	0	(2,776)	0	6,606	0	0	0	81	05/25/2035	1.A FM
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		03/01/2024	PAYDOWN		6,883	6,883	6,574	6,639	0	222	0	222	0	6,883	0	0	0	31	07/01/2043	1.A
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		03/25/2024	PAYDOWN		22,429	22,429	22,428	22,428	0	1	0	1	0	22,429	0	0	0	158	11/25/2025	2.C FE
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		01/30/2024	PAYDOWN		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	162	01/30/2052	2.C FE
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1		03/01/2024	PAYDOWN		322	322	75	76	0	278	(1)	279	0	322	0	0	0	1	07/01/2036	1.A FM
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		03/01/2024	PAYDOWN		987	987	183	186	0	906	(2)	908	0	987	0	0	0	3	10/01/2036	1.A FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		03/01/2024	PAYDOWN		494	494	328	93	0	460	0	460	0	494	0	0	0	1	10/01/2036	1.A FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		02/01/2024	PAYDOWN		1,110	1,110	413	419	0	656	0	656	0	1,110	0	0	0	10	01/01/2036	1.A FM
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A		03/01/2024	PAYDOWN		4,250	4,148	4,124	2,153	0	3,373	0	3,373	0	4,250	0	0	0	28	03/01/2047	1.A FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		03/01/2024	PAYDOWN		10,713	10,451	8,684	9,142	0	1,360	0	1,360	0	10,713	0	0	0	82	12/01/2036	1.A FM
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		03/01/2024	PAYDOWN		10,989	10,989	10,055	10,622	0	(259)	0	(259)	0	10,989	0	0	0	61	11/01/2048	1.A
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		03/20/2024	PAYDOWN		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	4	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		03/20/2024	PAYDOWN		1,250	1,250	1,249	1,250	0	0	0	0	0	1,250	0	0	0	5	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2024	PAYDOWN		2,857	2,857	2,856	2,856	0	0	0	0	0	2,857	0	0	0	5	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2024	PAYDOWN		2,285	2,285	2,285	2,285	0	0	0	0	0	2,285	0	0	0	6	01/20/2051	1.A FE
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		03/01/2024	PAYDOWN		3,126	3,126	3,110	3,105	0	23	0	23	0	3,126	0	0	0	14	01/01/2059	1.A
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		03/01/2024	PAYDOWN		9,258	9,258	9,021	9,045	0	199	0	199	0	9,258	0	0	0	38	09/01/2043	1.A
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		03/01/2024	PAYDOWN		10,674	10,674	10,912	10,998	0	(327)	0	(327)	0	10,674	0	0	0	47	01/01/2050	1.A
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		03/01/2024	PAYDOWN		3,504	3,504	3,574	3,558	0	(31)	0	(31)	0	3,504	0	0	0	22	10/01/2049	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
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		03/01/2024	PAYDOWN		2,322	2,322	2,356	2,373	0	(53)	0	(53)	0	2,322	0	0	0	9	11/01/2049	1.A
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		03/01/2024	PAYDOWN		136,762	136,762	135,523	135,644	0	1,092	0	1,092	0	136,762	0	0	0	391	04/01/2051	1.A
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		03/01/2024	PAYDOWN		3,598	4,078	3,715	3,745	0	295	0	295	0	3,598	0	0	0	45	03/01/2037	4.A FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		03/26/2024	PAYDOWN		23,394	23,394	21,961	20,538	0	3,649	0	3,649	0	23,394	0	0	0	71	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		03/01/2024	PAYDOWN		25,872	25,378	11,722	18,530	0	6,723	0	6,723	0	25,872	0	0	0	152	06/01/2037	1.A FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		03/01/2024	PAYDOWN		9,585	10,285	7,284	9,179	0	692	0	692	0	9,585	0	0	0	117	08/01/2036	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		03/01/2024	PAYDOWN		4,723	4,723	4,796	4,834	0	(115)	0	(115)	0	4,723	0	0	0	26	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		03/01/2024	PAYDOWN		12,451	12,451	11,891	11,432	0	1,419	0	1,419	0	12,451	0	0	0	57	02/01/2050	1.A
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		03/25/2024	PAYDOWN		49,986	49,986	49,599	49,723	0	263	0	263	0	49,986	0	0	0	179	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		03/25/2024	PAYDOWN		20,395	20,395	20,395	20,395	0	0	0	0	0	20,395	0	0	0	133	04/26/2060	1.A FE
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		03/25/2024	PAYDOWN		3,427	7,147	5,137	5,662	0	392	0	392	0	3,427	0	0	0	60	09/25/2036	1.E FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		03/01/2024	PAYDOWN		1,554	2,762	1,654	1,868	0	456	0	456	0	1,554	0	0	0	21	04/01/2037	1.A FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		03/01/2024	PAYDOWN		8,013	10,118	9,180	9,565	0	495	0	495	0	8,013	0	0	0	112	07/01/2037	5.A FM
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		03/01/2024	PAYDOWN		10,337	10,337	7,443	8,096	0	2,242	0	2,242	0	10,337	0	0	0	64	09/01/2037	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		03/01/2024	PAYDOWN		28,280	28,280	25,532	25,823	0	2,315	0	2,315	0	28,280	0	0	0	221	02/01/2035	1.A FM
76042E-AA-7	Republic Finance Issuanc-REPS 2020-A A		03/20/2024	PAYDOWN		292,175	292,175	292,124	292,167	0	8	0	8	0	292,175	0	0	0	1,262	11/20/2030	1.C FE
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		03/01/2024	PAYDOWN		2,066	1,907	1,751	1,369	0	679	0	679	0	2,066	0	0	0	19	10/01/2035	1.A FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		03/01/2024	PAYDOWN		2,401	4,959	4,493	4,609	0	194	0	194	0	2,401	0	0	0	16	01/01/2036	5.A FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		03/01/2024	PAYDOWN		3,410	4,013	3,810	3,903	0	101	0	101	0	3,410	0	0	0	37	02/01/2036	4.C FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		03/01/2024	PAYDOWN		2,366	2,785	2,783	2,447	0	356	0	356	0	2,366	0	0	0	26	02/01/2036	3.C FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		03/01/2024	PAYDOWN		19,575	24,390	21,524	22,528	0	753	0	753	0	19,575	0	0	0	161	05/01/2035	1.A FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		03/25/2024	PAYDOWN		71,930	71,930	71,930	72,149	0	(219)	0	(219)	0	71,930	0	0	0	287	10/25/2050	1.A FE
81618T-AC-4	Office Properties Income-SENIOR UNSECURE		01/11/2024	MIZUHO SECURITIES		1,630,000	2,000,000	1,959,800	1,994,642	0	231	0	231	0	1,994,873	0	(364,873)	(364,873)	41,250	02/01/2025	5.A FE
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		03/01/2024	PAYDOWN		7,638	7,638	7,772	7,786	0	(151)	0	(151)	0	7,638	0	0	0	37	12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		03/01/2024	PAYDOWN		8,495	8,495	8,043	8,110	0	376	0	376	0	8,495	0	0	0	34	05/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		03/01/2024	PAYDOWN		4,867	4,867	4,801	4,809	0	56	0	56	0	4,867	0	0	0	26	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		03/01/2024	PAYDOWN		10,931	10,931	9,793	9,918	0	997	0	997	0	10,931	0	0	0	32	02/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		03/01/2024	PAYDOWN		1,830	1,830	1,868	1,891	0	(165)	0	(165)	0	1,830	0	0	0	9	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		03/01/2024	PAYDOWN		7,805	7,805	7,998	8,122	0	(332)	0	(332)	0	7,805	0	0	0	36	03/01/2050	1.A
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		01/25/2024	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	24	10/25/2049	2.C FE
828807-CR-6	SIMON PROPERTY GROUP LP-SR UNSECURED		02/01/2024	MATURITY		2,000,000	2,000,000	1,987,580	1,999,830	0	170	0	170	0	2,000,000	0	0	0	37,500	02/01/2024	1.G FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW		02/20/2024	PAYDOWN		1,875	1,875	1,908	1,904	0	(29)	0	(29)	0	1,875	0	0	0	5	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		02/20/2024	PAYDOWN		3,125	3,125	3,321	3,242	0	(117)	0	(117)	0	3,125	0	0	0	7	01/20/2050	1.C FE
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		03/25/2024	PAYDOWN		33,700	33,700	25,781	33,700	0	(5,544)	0	(5,544)	0	33,700	0	0	0	173	12/25/2035	1.A FM
84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		02/15/2024	SINKING PAYMENT		24,166	24,166	24,166	24,172	0	(6)	0	(6)	0	24,166	0	0	0	408	02/15/2030	2.B FE
84861T-AD-0	Spirit Realty LP-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		2,076,117	2,000,000	2,100,440	2,076,924	0	(807)	0	(807)	0	2,076,117	0	0	0	41,778	07/15/2029	2.B FE
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		03/01/2024	PAYDOWN		1,841	1,841	1,582	1,581	0	279	(2)	281	0	1,841	0	0	0	21	01/01/2037	1.G FM
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		03/20/2024	PAYDOWN		8,661	8,661	8,656	8,659	0	2	0	2	0	8,661	0	0	0	57	10/20/2046	1.C FE
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		03/20/2024	PAYDOWN		5,000	5,000	4,999	5,000	0	0	0	0	0	5,000	0	0	0	33	10/20/2048	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		03/20/2024	PAYDOWN		1,250	1,250	1,230	1,244	0	6	0	6	0	1,250	0	0	0	9	04/20/2045	1.C FE
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		03/25/2024	PAYDOWN		1,738	1,747	1,221	932	0	2,907	0	2,907	0	1,738	0	0	0	68	08/25/2035	1.A FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		03/01/2024	PAYDOWN		36,836	31,199	20,893	20,715	0	12,624	0	12,624	0	36,836	0	0	0	236	09/01/2035	1.A FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		02/01/2024	PAYDOWN		1,022	1,066	775	787	0	(80)	(1,081)	1,001	0	1,022	0	0	0	4	05/01/2036	1.A FM
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		03/15/2024	PAYDOWN		6,426	6,426	6,423	6,424	0	2	0	2	0	6,426	0	0	0	45	01/15/2071	1.A FE
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		03/25/2024	PAYDOWN		5,109	5,109	1,236	1,370	0	3,294	(35)	3,329	0	5,109	0	0	0	9	03/25/2037	1.A FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		03/01/2024	PAYDOWN		5,472	5,472	1,612	1,634	0	3,624	(89)	3,713	0	5,472	0	0	0	69	03/01/2037	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
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		03/25/2024	PAYDOWN		4,443	4,443	3,793	5,905	0	(2,150)	0	(2,150)	0	4,443	0	0	0	37	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		03/25/2024	PAYDOWN		9,560	9,560	4,971	8,359	0	758	0	758	0	9,560	0	0	0	18	08/25/2038	1.A FM
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		03/16/2024	PAYDOWN		28,030	28,030	28,030	28,032	0	(2)	0	(2)	0	28,030	0	0	0	306	11/16/2039	2.C FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		03/16/2024	PAYDOWN		98,035	98,035	102,196	100,090	0	(2,055)	0	(2,055)	0	98,035	0	0	0	823	10/16/2040	1.F FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		03/17/2024	PAYDOWN		76,071	76,071	72,387	74,370	0	1,689	0	1,689	0	76,071	0	0	0	243	04/17/2049	1.F FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		03/17/2024	PAYDOWN		36,155	36,155	36,147	36,151	0	4	0	4	0	36,155	0	0	0	146	10/18/2049	1.F FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		03/28/2024	PAYDOWN		15,325	15,325	15,324	15,324	0	0	0	0	0	15,325	0	0	0	48	02/28/2051	1.F FE
907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE		03/15/2024	MATURITY		10,000,000	10,000,000	9,888,700	9,973,662	0	26,338	0	26,338	0	10,000,000	0	0	0	187,500	03/15/2024	1.G FE
90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE		03/03/2024	SINKING PAYMENT		27,162	27,162	27,162	27,168	0	(6)	0	(6)	0	27,162	0	0	0	509	09/03/2026	1.F FE
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		03/15/2024	PAYDOWN		44,931	44,931	44,931	44,931	0	0	0	0	0	44,931	0	0	0	350	07/15/2044	1.G FE
92343V-GF-5	Verizon Communications I-SENIOR UNSECURE		03/22/2024	MATURITY		5,000,000	5,000,000	4,810,400	4,952,751	0	47,249	0	47,249	0	5,000,000	0	0	0	18,750	03/22/2024	2.A 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		28,851	28,851	28,851	28,851	0	0	0	0	0	28,851	0	0	0	310	08/01/2067	1.B FE
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		03/01/2024	PAYDOWN		2,108	5,144	4,704	5,213	0	(534)	0	(534)	0	2,108	0	0	0	23	02/01/2037	2.C FM
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		03/01/2024	PAYDOWN		4,649	4,637	4,482	4,536	0	78	0	78	0	4,649	0	0	0	0	01/01/2047	1.A FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2024	PAYDOWN		23,443	15,036	14,121	15,461	0	(2,290)	0	(2,290)	0	23,443	0	0	0	(47)	11/01/2036	3.A FM
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		03/01/2024	PAYDOWN		5,553	11,010	7,216	7,405	0	2,022	0	2,022	0	5,553	0	0	0	147	03/01/2036	3.A FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		03/01/2024	PAYDOWN		2,115	5,900	5,025	5,273	0	273	0	273	0	2,115	0	0	0	30	07/01/2036	4.C FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		03/25/2024	PAYDOWN		(1,291)	1,695	1,339	404	0	10,082	0	10,082	0	(1,291)	0	0	0	134	07/25/2036	1.A FM
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		03/01/2024	PAYDOWN		6,973	6,973	7,097	7,151	0	(260)	0	(260)	0	6,973	0	0	0	32	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		03/01/2024	PAYDOWN		2,902	2,902	2,937	2,958	0	(69)	0	(69)	0	2,902	0	0	0	13	12/01/2049	1.A
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		03/15/2024	PAYDOWN		7,549	7,549	7,549	7,549	0	0	0	0	0	7,549	0	0	0	72	06/15/2049	2.B FE
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		03/01/2024	PAYDOWN		45,152	45,152	45,093	45,150	0	3	0	3	0	45,152	0	0	0	218	03/01/2034	1.A FE
96928*-CQ-8	William Blair & Company, Trust Certifcat		03/15/2024	SINKING PAYMENT		10,620	10,620	10,620	10,620	0	0	0	0	0	10,620	0	0	0	118	06/15/2033	3.A
96928*-CR-6	William Blair & Company, Trust Certifcat		03/15/2024	SINKING PAYMENT		13,002	13,002	13,002	13,002	0	0	0	0	0	13,002	0	0	0	145	05/15/2034	3.A
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		03/15/2024	PAYDOWN		24,680	24,680	24,679	24,680	0	0	0	0	0	24,680	0	0	0	141	03/15/2045	1.F FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		03/01/2024	PAYDOWN		881	881	875	875	0	5	0	5	0	881	0	0	0	5	06/01/2044	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		01/30/2024	PAYDOWN		5,163	5,163	4,992	5,036	0	127	0	127	0	5,163	0	0	0	42	07/30/2051	2.B FE
03665L-AA-1	Antares CLO 2018-3 LTD-ANTR 2018-3A A1	D	01/22/2024	PAYDOWN		144,154	144,154	144,154	144,164	0	(10)	0	(10)	0	144,154	0	0	0	2,934	01/20/2031	1.A FE
052528-AH-9	Australia & New Zealand -SUBORDINATED	D	03/19/2024	MATURITY		1,000,000	1,000,000	998,640	999,911	0	89	0	89	0	1,000,000	0	0	0	22,500	03/19/2024	2.A FE
05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	02/20/2024	PAYDOWN		482,875	482,875	483,392	482,875	0	0	0	0	0	482,875	0	0	0	3,353	02/16/2037	1.A FE
064255-AW-2	Bank of Tokyo-Mitsubishi-JUNIOR SUBORDI	D	03/10/2024	MATURITY		3,000,000	3,000,000	2,993,550	2,999,745	0	255	0	255	0	3,000,000	0	0	0	56,250	03/10/2024	1.E FE
09630A-AE-6	BlueMountain CLO 2018-3 -BLUEM 2018-3A A	D	03/21/2024	PAYDOWN		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	21,589	10/25/2030	1.A FE
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	D	03/15/2024	PAYDOWN		342,330	342,330	342,330	342,330	0	0	0	0	0	342,330	0	0	0	3,281	02/15/2038	1.A FE
12572G-AC-1	CIFC Funding Ltd-CIFC 2022-5A B1	D	02/09/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	51,087	07/16/2033	1.C FE
143111-AC-6	Carlyle US CLO 2022-3 Lt-CARLYLE GLOBAL	D	02/22/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	55,844	07/20/2035	1.C FE
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	01/16/2024	PAYDOWN		29,941	29,941	29,941	29,941	0	0	0	0	0	29,941	0	0	0	595	07/15/2030	1.A FE
28851Q-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D	01/16/2024	PAYDOWN		389,522	389,522	389,522	389,522	0	0	0	0	0	389,522	0	0	0	10,861	10/15/2029	1.A FE
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	02/15/2024	PAYDOWN		274,411	274,411	274,411	274,411	0	0	0	0	0	274,411	0	0	0	5,148	02/15/2029	1.A FE
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	03/16/2024	PAYDOWN		438,026	438,026	438,026	438,026	0	0	0	0	0	438,026	0	0	0	7,259	12/16/2036	1.A FE
34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	01/10/2024	PAYDOWN		528,933	528,933	529,081	528,933	0	0	0	0	0	528,933	0	0	0	12,129	07/10/2030	1.A FE
36361W-AW-6	Gallatin CLO IX 2018-1 L-GALL 2018-1A B3	D	01/22/2024	PAYDOWN		715,852	715,852	715,852	715,612	0	240	0	240	0	715,852	0	0	0	8,442	01/21/2028	1.A FE
38172F-AA-6	Golub Capital Partners C-GOCAP 2017-34A	D	02/05/2024	PAYDOWN		268,144	268,144	268,144	268,144	0	0	0	0	0	268,144	0	0	0	4,985	03/14/2031	1.A FE
38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A	D	02/05/2024	PAYDOWN		78,846	78,846	78,846	78,846	0	0	0	0	0	78,846	0	0	0	1,446	11/05/2029	1.A FE
38175B-AA-2	Golub Capital Partners C-GOCAP 2018-36A	D	02/05/2024	PAYDOWN		139,425	139,425	139,425	139,425	0	0	0	0	0	139,425	0	0	0	2,451	02/05/2031	1.A FE
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	02/05/2024	PAYDOWN		194,692	194,692	194,723	194,692	0	0	0	0	0	194,692	0	0	0	3,462	05/05/2030	1.A FE
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	01/16/2024	PAYDOWN		172,721	172,721	172,721	172,813	0	(92)	0	(92)	0	172,721	0	0	0	5,970	10/15/2029	1.A FE
39809L-AA-2	Greystone CRE Notes 2019-GSTNE 2019-FL2	D	01/16/2024	PAYDOWN		93,660	93,660	93,309	93,660	0	0	0	0	0	93,660	0	0	0	665	09/15/2037	1.A FE
40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	D	01/16/2024	PAYDOWN		416,396	416,396	416,396	416,396	0	0	0	0	0	416,396	0	0	0	9,090	01/15/2031	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
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	D	02/22/2024	PAYDOWN		25,478	25,478	25,382	25,573	0	(96)	0	(96)	0	25,478	0	0	0	481	05/22/2039	1.C FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	03/15/2024	PAYDOWN		73,035	73,035	70,974	72,175	0	860	0	860	0	73,035	0	0	0	351	12/15/2038	2.B FE
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C	03/15/2024	PAYDOWN		363,916	363,916	363,916	363,916	0	0	0	0	0	363,916	0	0	0	2,810	11/15/2035	1.A FE
60688U-AB-2	Mizuho Financial Group C-SUBORDINATED	D	03/27/2024	MATURITY		3,000,000	3,000,000	2,992,620	2,999,617	0	383	0	383	0	3,000,000	0	0	0	69,000	03/27/2024	2.B FE
61033C-AL-0	Monroe Capital MML CLO V-MCMML 2018-2A A	D	02/22/2024	PAYDOWN		350,522	350,522	350,522	350,482	0	40	0	40	0	350,522	0	0	0	2,007	11/22/2030	1.A FE
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A	D	01/16/2024	PAYDOWN		125,006	125,006	125,006	125,105	0	(99)	0	(99)	0	125,006	0	0	0	2,728	04/15/2030	1.A FE
67108B-BS-3	OZLM Funding II Ltd-OZLMF 2012-2A A2RR	D	02/15/2024	PAYDOWN		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	28,449	07/30/2031	1.C FE
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	03/11/2024	PAYDOWN		51,612	51,612	22,021	(1,824)	0	53,437	0	53,437	0	51,612	0	0	0	552	03/10/2037	1.A FM
80283L-AJ-2	Santander UK PLC-SENIOR UNSECURED	D	03/13/2024	MATURITY		2,000,000	2,000,000	1,986,640	1,999,593	0	407	0	407	0	2,000,000	0	0	0	40,000	03/13/2024	1.E FE
853254-AL-4	Standard Chartered PLC-SUBORDINATED	D	01/26/2024	MATURITY		2,000,000	2,000,000	1,998,240	1,999,908	0	92	0	92	0	2,000,000	0	0	0	52,000	01/26/2024	2.B FE
89153V-AG-4	Total Capital Internatio-SENIOR UNSECURE	D	01/15/2024	MATURITY		2,097,021	2,000,000	1,994,900	1,999,953	0	47	0	47	0	2,097,021	0	0	0	37,000	01/15/2024	1.E FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	01/15/2024	PAYDOWN		35,357	35,357	35,357	35,357	0	0	0	0	0	35,357	0	0	0	300	04/15/2040	1.C FE
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	D	01/16/2024	PAYDOWN		135,441	135,441	135,441	135,441	0	0	0	0	0	135,441	0	0	0	2,848	01/16/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						61,414,100	61,651,546	61,059,717	61,671,121	319	(1,747)	(2,069)	641	0	61,778,723	0	(364,623)	(364,623)	1,105,677	XXX	XXX
2509999997. Total - Bonds - Part 4						68,908,814	69,106,480	69,170,063	69,474,226	319	(7,173)	(2,069)	(4,785)	0	69,576,406	0	(667,592)	(667,592)	1,244,616	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						68,908,814	69,106,480	69,170,063	69,474,226	319	(7,173)	(2,069)	(4,785)	0	69,576,406	0	(667,592)	(667,592)	1,244,616	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						68,908,814	XXX	69,170,063	69,474,226	319	(7,173)	(2,069)	(4,785)	0	69,576,406	0	(667,592)	(667,592)	1,244,616	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
180494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025		3,417,393	4697.24000000		288,189	(62,719)	225,470		86,348	0	0	(62,719)				
180518 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025		2,996,180	4697.24000000		252,698	(54,995)	197,703		96,081	0	0	(54,995)				
180550 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	12	5,636,688	4697.24000000		455,448	(100,098)	355,350		92,220	0	0	(100,098)				
180552 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2024	01/06/2025		5,766,211	4697.24000000		251,311	(54,693)	196,618		142,460	0	0	(54,693)				
180556 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,409,172	4697.24000000		113,862	(25,025)	88,837		26,187	0	0	(25,025)				
180570 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,409,172	4697.24000000		113,862	(25,025)	88,837		55,047	0	0	(25,025)				
180804 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	4	1,935,924	4839.81000000		150,420	(27,501)	122,919		72,207	0	0	(27,501)				
180852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025		1,516,236	4839.81000000		115,915	(20,929)	94,986		26,834	0	0	(20,929)				
180858 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025		2,577,771	4839.81000000		197,069	(35,582)	161,487		61,779	0	0	(35,582)				
180864 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025		5,233,022	4839.81000000		217,280	(39,231)	178,049		121,088	0	0	(39,231)				
180898 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	9	4,355,829	4839.81000000		338,445	(61,876)	276,569		68,366	0	0	(61,876)				
180902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	5	2,419,905	4839.81000000		188,025	(34,376)	153,649		76,774	0	0	(34,376)				
181367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	11	5,449,653	4954.23000000		423,434	(58,005)	365,429		79,890	0	0	(58,005)				
181376 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	2	990,846	4954.23000000		76,988	(10,546)	66,442		16,325	0	0	(10,546)				
181383 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	9	4,458,807	4954.23000000		346,446	(47,458)	298,988		99,687	0	0	(47,458)				
181394 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025		5,416,859	4954.23000000		84,503	(11,375)	73,128		113,875	0	0	(11,375)				
181395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	7	3,467,961	4954.23000000		269,458	(36,912)	232,546		108,094	0	0	(36,912)				
181423 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025		1,368,204	4954.23000000		111,413	(14,998)	96,415		48,785	0	0	(14,998)				
181782 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	7	3,482,857	4975.51000000		279,671	(27,584)	252,087		77,245	0	0	(27,584)				
181785 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,487,755	4975.51000000		199,765	(19,703)	180,062		74,666	0	0	(19,703)				
181807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,487,755	4975.51000000		199,765	(19,703)	180,062		86,513	0	0	(19,703)				
181837 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	2	995,102	4975.51000000		79,906	(7,881)	72,025		15,966	0	0	(7,881)				
181858 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025		5,106,713	4975.51000000		235,419	(22,636)	212,783		106,348	0	0	(22,636)				
181880 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025		4,065,033	4975.51000000		343,008	(32,981)	310,026		59,494	0	0	(32,981)				
182235 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	8	4,083,808	5104.76000000		327,520	(18,895)	308,625		56,653	0	0	(18,895)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
182243 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025		1,627,097	5104.76000000		137,652	(7,584)	130,068		53,498	0	0	(7,584)				
182244 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	2	1,020,952	5104.76000000		81,880	(4,724)	77,156		15,782	0	0	(4,724)				
182252 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,062,856	5104.76000000		245,640	(14,172)	231,468		64,193	0	0	(14,172)				
182260 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,062,856	5104.76000000		245,640	(14,172)	231,468		86,098	0	0	(14,172)				
182294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025		5,386,222	5104.76000000		302,706	(16,678)	286,028		100,330	0	0	(16,678)				
182748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025		4,042,350	5224.62000000		345,217	(5,706)	339,511		51,092	0	0	(5,706)				
182820 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	3	1,567,386	5224.62000000		127,116	(2,445)	124,671		46,142	0	0	(2,445)				
182835 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025		5,696,967	5224.62000000		267,757	(4,426)	263,332		89,862	0	0	(4,426)				
182841 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	2	1,044,924	5224.62000000		84,744	(1,630)	83,114		14,388	0	0	(1,630)				
182845 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	6	3,134,772	5224.62000000		254,232	(4,889)	249,343		59,935	0	0	(4,889)				
182847 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	5	2,612,310	5433.60000000		211,860	(4,074)	207,786		64,010	0	0	(4,074)				
167381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		6,826,886	4105.02000000	643,502		(154,950)	14,300		133,519	0	0	(154,950)				
167434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		7,207,926	4105.02000000	392,544		(94,521)	8,723		185,635	0	0	(94,521)				
167439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	3	1,231,506	4105.02000000	112,929		(27,199)	2,503		64,822	0	0	(27,199)				
167449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	19	7,799,538	4105.02000000	715,217		(172,262)	15,850		229,819	0	0	(172,262)				
167452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	5	2,052,510	4105.02000000	188,215		(45,332)	4,171		77,289	0	0	(45,332)				
168023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	14	5,781,706	4129.79000000	526,708		(126,900)	31,834		112,202	0	0	(126,900)				
168038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	16	6,607,664	4129.79000000	601,952		(145,028)	36,382		216,338	0	0	(145,028)				
168042 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,238,937	4129.79000000	112,866		(27,193)	6,822		50,547	0	0	(27,193)				
168055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,238,937	4129.79000000	112,866		(27,193)	6,822		55,600	0	0	(27,193)				
168063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,238,937	4129.79000000	112,866		(27,193)	6,822		65,337	0	0	(27,193)				
168127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		6,928,357	4129.79000000	369,074		(88,736)	22,492		184,970	0	0	(88,736)				
170971 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		7,821,232	4136.25000000	423,285		(101,000)	45,477		216,893	0	0	(101,000)				
171022 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	3	1,240,875	4136.25000000	113,169		(27,037)	12,125		64,808	0	0	(27,037)				
171120 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		5,454,724	4136.25000000	514,317		(122,722)	55,257		105,983	0	0	(122,722)				
171126 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		7,286,852	4136.25000000	687,065		(163,941)	73,817		213,788	0	0	(163,941)				

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171137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,496,793	4136.25000000	141,130		(33,675)	15,163		58,746	0	0	(33,675)				
171145 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,040,440	4136.25000000	98,101		(23,408)	10,540		49,388	0	0	(23,408)				
171639 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		4,826,825	4191.98000000	441,703		(105,209)	64,491		93,801	0	0	(105,209)				
171657 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		6,095,945	4191.98000000	557,953		(132,899)	81,464		194,155	0	0	(132,899)				
171669 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		1,486,023	4191.98000000	136,227		(32,448)	19,890		63,128	0	0	(32,448)				
171681 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		2,356,667	4191.98000000	216,011		(51,452)	31,539		130,011	0	0	(51,452)				
171732 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		6,595,253	4191.98000000	338,336		(80,589)	49,399		183,817	0	0	(80,589)				
172294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		6,714,527	4283.85000000	595,614		(142,582)	114,541		199,155	0	0	(142,582)				
172332 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,535,475	4283.85000000	136,205		(32,606)	26,193		58,435	0	0	(32,606)				
172356 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		2,382,324	4283.85000000	211,789		(50,699)	40,729		128,871	0	0	(50,699)				
172366 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	13	5,569,005	4283.85000000	478,374		(114,768)	91,743		107,519	0	0	(114,768)				
172394 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		8,625,632	4283.85000000	417,481		(99,939)	80,285		235,445	0	0	(99,939)				
172396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	3	1,285,155	4283.85000000	110,394		(26,485)	21,171		55,818	0	0	(26,485)				
172824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		9,040,171	4388.71000000	805,510		(192,659)	185,887		299,665	0	0	(192,659)				
172850 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		1,466,590	4388.71000000	130,847		(31,296)	30,196		75,200	0	0	(31,296)				
172866 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		7,135,882	4388.71000000	348,231		(83,289)	80,361		195,737	0	0	(83,289)				
172872 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	3	1,316,613	4388.71000000	113,229		(27,153)	26,058		53,685	0	0	(27,153)				
172901 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	11	4,827,581	4388.71000000	415,173		(99,562)	95,547		92,188	0	0	(99,562)				
173446 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		5,876,180	4411.59000000	524,743		(124,936)	143,905		187,095	0	0	(124,936)				
173471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		1,020,833	4411.59000000	91,140		(21,700)	24,994		42,022	0	0	(21,700)				
173504 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		1,438,161	4411.59000000	126,558		(30,132)	34,707		77,414	0	0	(30,132)				
173550 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		2,057,873	4411.59000000	183,768		(43,753)	50,396		39,556	0	0	(43,753)				
173560 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		4,437,798	4411.59000000	396,295		(94,354)	108,679		85,727	0	0	(94,354)				
173570 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		7,070,798	4411.59000000	340,105		(80,976)	93,270		189,187	0	0	(80,976)				
174098 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		6,098,891	4534.87000000	526,273		(125,077)	164,734		113,374	0	0	(125,077)				
174103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		4,396,210	4534.87000000	379,349		(90,158)	118,744		92,851	0	0	(90,158)				

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174131 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		1,597,292	4534.87000000	137,114		(32,587)	42,919		62,208	0	0	(32,587)				
174145 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		2,559,847	4534.87000000	219,744		(52,225)	68,784		132,915	0	0	(52,225)				
174175 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024		6,512,141	4534.87000000	307,373		(73,052)	96,214		175,354	0	0	(73,052)				
174192 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	5	2,267,435	4534.87000000	186,385		(44,778)	57,861		77,416	0	0	(44,778)				
174702 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	13	5,821,439	4478.03000000	496,574		(117,293)	178,222		173,043	0	0	(117,293)				
174722 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2	895,606	4478.03000000	76,396		(18,045)	27,419		34,409	0	0	(18,045)				
174748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,343,409	4478.03000000	114,594		(27,068)	41,128		60,493	0	0	(27,068)				
174751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,343,409	4478.03000000	114,594		(27,068)	41,128		73,038	0	0	(27,068)				
174797 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		6,510,753	4478.03000000	583,884		(137,340)	210,134		120,660	0	0	(137,340)				
174821 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2024		5,899,916	4478.03000000	270,660		(63,664)	97,408		160,458	0	0	(63,664)				
175369 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	10	4,369,710	4369.71000000	396,330		(93,491)	157,446		143,571	0	0	(93,491)				
175381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	5	2,184,855	4369.71000000	198,165		(46,746)	78,723		98,815	0	0	(46,746)				
175390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024		5,747,693	4369.71000000	286,476		(67,265)	114,118		154,083	0	0	(67,265)				
175429 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	11	4,806,681	4369.71000000	435,963		(102,840)	173,191		89,433	0	0	(102,840)				
175436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	3	1,310,913	4369.71000000	118,899		(28,047)	47,234		26,114	0	0	(28,047)				
175983 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,358,576	4465.48000000	474,228		(113,447)	210,479		97,528	0	0	(113,447)				
175995 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,358,576	4465.48000000	474,228		(113,447)	210,479		155,003	0	0	(113,447)				
176004 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	2	893,096	4465.48000000	79,038		(18,908)	35,080		31,530	0	0	(18,908)				
176033 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	8	3,572,384	4465.48000000	316,152		(75,631)	140,320		171,361	0	0	(75,631)				
176060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		5,690,136	4465.48000000	276,541		(65,818)	123,076		160,490	0	0	(65,818)				
176741 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	13	5,722,860	4402.20000000	487,591		(116,593)	235,112		104,010	0	0	(116,593)				
176751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	16	7,043,520	4402.20000000	600,112		(143,499)	289,369		217,331	0	0	(143,499)				
176763 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	4	1,760,880	4402.20000000	150,028		(35,875)	72,342		71,961	0	0	(35,875)				
176828 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		5,310,818	4402.20000000	254,388		(60,492)	123,001		139,001	0	0	(60,492)				
177517 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	13	5,601,050	4308.50000000	504,660		(119,079)	266,348		141,016	0	0	(119,079)				
177520 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	20	8,617,000	4308.50000000	776,400		(183,198)	409,767		286,773	0	0	(183,198)				
177527 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10	4,308,500	4308.50000000	388,200		(91,599)	204,883		157,256	0	0	(91,599)				
177557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	7	3,015,950	4308.50000000	271,740		(64,119)	143,418		136,989	0	0	(64,119)				

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177589 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		4,774,965	4308.50000000	444,161		(104,151)	235,072		87,961	0	0	(104,151)				
177602 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		8,627,695	4308.50000000	451,001		(105,755)	238,692		240,441	0	0	(105,755)				
177935 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	12	5,068,992	4224.16000000	472,428		(112,013)	266,968		131,582	0	0	(112,013)				
177943 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	10	4,224,160	4224.16000000	393,690		(93,344)	222,473		146,339	0	0	(93,344)				
178000 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		3,834,794	4224.16000000	369,828		(87,106)	209,569		72,158	0	0	(87,106)				
178008 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		1,263,203	4224.16000000	121,823		(28,693)	69,033		61,401	0	0	(28,693)				
178040 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024		5,738,713	4224.16000000	318,499		(75,016)	180,483		190,404	0	0	(75,016)				
178402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		4,959,517	4365.98000000	437,677		(103,769)	268,137		164,746	0	0	(103,769)				
178417 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		1,949,842	4365.98000000	172,074		(40,797)	105,419		81,631	0	0	(40,797)				
178487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	10	4,365,980	4365.98000000	372,850		(89,025)	227,796		78,605	0	0	(89,025)				
178499 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024		7,210,282	4365.98000000	348,978		(82,739)	213,797		229,904	0	0	(82,739)				
178516 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	11	4,802,578	4365.98000000	410,135		(97,927)	250,576		122,426	0	0	(97,927)				
178952 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	13	5,911,594	4547.38000000	485,342		(114,967)	316,006		194,176	0	0	(114,967)				
178994 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	4	1,818,952	4547.38000000	149,336		(35,641)	96,966		82,629	0	0	(35,641)				
179005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	10	4,547,380	4547.38000000	373,340		(89,102)	242,415		79,090	0	0	(89,102)				
179060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024		5,177,878	4547.38000000	236,111		(55,930)	153,732		129,123	0	0	(55,930)				
179103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		1,611,795	4547.38000000	136,918		(32,433)	89,147		39,548	0	0	(32,433)				
179475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	11	5,004,274	4549.34000000	408,848		(97,528)	283,393		85,466	0	0	(97,528)				
179482 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	4	1,819,736	4549.34000000	148,672		(35,465)	103,052		44,581	0	0	(35,465)				
179500 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12	5,459,208	4549.34000000	446,016		(106,394)	309,156		180,028	0	0	(106,394)				
179519 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	5	2,274,670	4549.34000000	185,840		(44,331)	128,815		101,542	0	0	(44,331)				
179533 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024		6,668,505	4549.34000000	310,752		(73,536)	215,990		167,188	0	0	(73,536)				
179556 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024		1,418,504	4549.34000000	121,618		(28,780)	84,531		25,663	0	0	(28,780)				
180041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	6	2,819,010	4698.35000000	235,950		(56,260)	172,599		72,310	0	0	(56,260)				
180044 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	7	3,288,845	4698.35000000	275,275		(65,636)	201,366		107,114	0	0	(65,636)				
180060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	4	1,879,340	4698.35000000	157,300		(37,506)	115,066		74,541	0	0	(37,506)				
180074 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024		5,612,741	4698.35000000	258,599		(61,140)	189,687		140,528	0	0	(61,140)				
180130 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	9	4,228,515	4698.35000000	353,925		(84,389)	258,899		69,772	0	0	(84,389)				

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180141 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	2	939,670	4698.35000000	78,650		(18,753)	57,533		17,737	0	0	(18,753)				
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										31,559,207	7,964,263	(8,465,578)	18,563,027	XXX	14,264,693	0	0	(8,465,578)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										31,559,207	7,964,263	(8,465,578)	18,563,027	XXX	14,264,693	0	0	(8,465,578)	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										31,559,207	7,964,263	(8,465,578)	18,563,027	XXX	14,264,693	0	0	(8,465,578)	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										31,559,207	7,964,263	(8,465,578)	18,563,027	XXX	14,264,693	0	0	(8,465,578)	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
180496 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025		3,522,311	4841.45000000		(222,301)	48,380	(173,922)			0	0	48,380				
180523 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025		3,113,629	4881.37000000		(179,951)	39,163	(140,788)			0	0	39,163				
180554 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	12	5,747,736	4789.78000000		(384,312)	84,464	(299,848)			0	0	84,464				
180557 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2024	01/06/2025		5,921,904	4824.07000000		(157,264)	34,225	(123,038)			0	0	34,225				
180559 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,440,738	4802.46000000		(93,726)	20,599	(73,127)			0	0	20,599				
180571 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,476,813	4922.71000000		(72,657)	15,969	(56,688)			0	0	15,969				
180807 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	4	2,030,008	5075.02000000		(92,728)	16,953	(75,775)			0	0	16,953				
180855 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025		1,550,353	4948.71000000		(93,930)	16,960	(76,970)			0	0	16,960				
180860 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025		2,656,908	4988.39000000		(146,802)	26,506	(120,296)			0	0	26,506				
180866 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025		5,371,692	4968.06000000		(133,447)	24,095	(109,352)			0	0	24,095				
180899 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	9	4,442,076	4935.64000000		(282,600)	51,666	(230,934)			0	0	51,666				
180904 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	5	2,519,120	5038.24000000		(126,220)	23,076	(103,144)			0	0	23,076				
181368 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	11	5,557,013	5051.83000000		(354,662)	48,584	(306,078)			0	0	48,584				
181377 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	2	1,012,842	5064.21000000		(62,968)	8,626	(54,342)			0	0	8,626				
181384 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	9	4,593,906	5104.34000000		(261,594)	35,835	(225,759)			0	0	35,835				
181396 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025		5,556,615	5082.05000000		0	0				0	0	0				
181397 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	7	3,616,046	5165.78000000		(178,773)	24,489	(154,284)			0	0	24,489				
181424 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025		1,435,656	5198.47000000		(70,640)	9,509	(61,131)			0	0	9,509				

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181783 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	7	3,589,082	5127.26000000		(212,870)	20,995	(191,875)			0	0	20,995				
181790 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,591,495	5182.99000000		(135,880)	13,402	(122,478)			0	0	13,402				
181810 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,608,660	5217.32000000		(126,325)	12,459	(113,866)			0	0	12,459				
181840 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	2	1,016,994	5084.97000000		(65,924)	6,502	(59,422)			0	0	6,502				
181860 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025		5,241,024	5106.37000000		(155,244)	14,927	(140,317)			0	0	14,927				
181881 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025		4,145,525	5074.03000000		(291,341)	28,014	(263,327)			0	0	28,014				
182238 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	8	4,164,664	5205.83000000		(276,432)	15,948	(260,484)			0	0	15,948				
182246 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	2	1,043,516	5217.58000000		(67,688)	3,905	(63,783)			0	0	3,905				
182247 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025		1,708,777	5361.02000000		(88,970)	4,902	(84,068)			0	0	4,902				
182254 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,155,964	5259.94000000		(187,908)	10,841	(177,067)			0	0	10,841				
182261 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,190,884	5318.14000000		(168,030)	9,694	(158,336)			0	0	9,694				
182295 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025		5,530,575	5241.57000000		(217,603)	11,989	(205,614)			0	0	11,989				
182750 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025		4,121,988	5327.55000000		(295,092)	4,878	(290,214)			0	0	4,878				
182823 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	3	1,644,345	5481.15000000		(81,240)	1,562	(79,678)			0	0	1,562				
182836 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025		5,848,501	5363.59000000		(178,315)	2,947	(175,368)			0	0	2,947				
182842 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	2	1,067,704	5338.52000000		(70,450)	1,355	(69,095)			0	0	1,355				
182846 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	6	3,231,324	5385.54000000		(194,580)	3,742	(190,838)			0	0	3,742				
182848 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	5	2,716,800	5433.60000000		(148,435)	2,855	(145,580)			0	0	2,855				
167384 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		6,960,693	4185.47839200	(559,463)		134,714	(12,433)			0	0	134,714				
167438 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		7,393,891	4210.92951600	(286,155)		68,904	(6,359)			0	0	68,904				
167440 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	3	1,296,406	4321.35455400	(74,175)		17,865	(1,644)			0	0	17,865				
167451 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	19	8,029,624	4226.11809000	(573,116)		138,037	(12,701)			0	0	138,037				
167457 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	5	2,129,890	4259.77925400	(140,945)		33,947	(3,123)			0	0	33,947				
168025 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	14	5,894,449	4210.32090500	(454,258)		109,445	(27,455)			0	0	109,445				
168039 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	16	6,825,056	4265.66009100	(465,040)		112,042	(28,107)			0	0	112,042				
168043 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,289,733	4299.11139000	(81,237)		19,572	(4,910)			0	0	19,572				
168057 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,294,813	4316.04352900	(78,300)		18,865	(4,732)			0	0	18,865				
168064 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,304,601	4348.66887000	(72,723)		17,521	(4,395)			0	0	17,521				

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168128 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		7,114,037	4240.46837200	(256,834)		61,750	(15,652)			0	0	61,750				
170972 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		8,039,444	4251.65137500	(293,531)		70,040	(31,536)			0	0	70,040				
171023 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	3	1,306,269	4354.23037500	(73,572)		17,577	(7,883)			0	0	17,577				
171121 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		5,561,637	4217.32050000	(446,678)		106,582	(47,990)			0	0	106,582				
171127 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		7,502,543	4258.68300000	(552,258)		131,775	(59,334)			0	0	131,775				
171138 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,556,066	4300.04550000	(104,608)		24,961	(11,239)			0	0	24,961				
171146 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,090,277	4334.37637500	(67,720)		16,159	(7,276)			0	0	16,159				
171640 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		4,921,913	4274.56200600	(380,209)		90,562	(55,513)			0	0	90,562				
171659 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		6,292,844	4327.38095400	(433,473)		103,249	(63,290)			0	0	103,249				
171671 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		1,550,071	4372.65433800	(96,119)		22,895	(14,034)			0	0	22,895				
171682 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		2,488,641	4426.73088000	(135,272)		32,220	(19,750)			0	0	32,220				
171733 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		6,780,580	4309.77463800	(225,558)		53,726	(32,933)			0	0	53,726				
172297 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		6,917,977	4413.65065500	(464,681)		111,238	(89,362)			0	0	111,238				
172333 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,595,205	4450.49176500	(98,125)		23,490	(18,870)			0	0	23,490				
172358 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		2,514,305	4521.17529000	(130,075)		31,138	(25,014)			0	0	31,138				
172367 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	13	5,678,714	4368.24184500	(406,367)		97,493	(77,933)			0	0	97,493				
172395 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		8,863,699	4402.08426000	(270,845)		64,837	(52,086)			0	0	64,837				
172397 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	3	1,342,216	4474.05294000	(74,334)		17,834	(14,256)			0	0	17,834				
172826 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		9,350,249	4539.24275300	(606,355)		145,026	(139,928)			0	0	145,026				
172852 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		1,544,613	4622.18937200	(82,200)		19,660	(18,969)			0	0	19,660				
172867 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		7,334,260	4510.71613800	(226,207)		54,103	(52,202)			0	0	54,103				
172875 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	3	1,372,174	4573.91356200	(77,877)		18,676	(17,922)			0	0	18,676				
172905 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	11	4,922,684	4475.16758700	(352,462)		84,523	(81,115)			0	0	84,523				
173448 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		6,071,263	4558.05000000	(397,641)		94,675	(109,048)			0	0	94,675				
173475 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		1,064,729	4601.29000000	(62,996)		14,999	(17,276)			0	0	14,999				

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173506 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		1,519,272	4660.40000000	(75,935)		18,079	(20,824)			0	0	18,079				
173551 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		2,099,029	4499.82000000	(156,439)		37,247	(42,902)			0	0	37,247				
173563 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		4,526,995	4500.26000000	(337,095)		80,259	(92,444)			0	0	80,259				
173572 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		7,263,131	4531.59000000	(219,902)		52,357	(60,305)			0	0	52,357				
174102 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		6,219,044	4624.21000000	(445,585)		105,900	(139,477)			0	0	105,900				
174105 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		4,494,684	4636.45000000	(313,494)		74,507	(98,130)			0	0	74,507				
174133 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		1,663,580	4723.07000000	(94,291)		22,410	(29,515)			0	0	22,410				
174147 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		2,702,175	4787.01000000	(130,482)		31,011	(40,843)			0	0	31,011				
174177 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024		6,691,873	4660.03000000	(195,364)		46,431	(61,153)			0	0	46,431				
174193 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	5	2,349,970	4699.94000000	(132,580)		31,852	(41,158)			0	0	31,852				
174703 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	13	6,005,974	4619.98000000	(376,415)		88,911	(135,097)			0	0	88,911				
174723 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2	932,416	4662.08000000	(52,788)		12,469	(18,946)			0	0	12,469				
174750 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,408,296	4694.32000000	(73,473)		17,355	(26,370)			0	0	17,355				
174752 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,421,997	4739.99000000	(65,694)		15,517	(23,578)			0	0	15,517				
174798 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		6,639,019	4566.25000000	(498,789)		117,324	(179,509)			0	0	117,324				
174822 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2024		6,064,527	4602.97000000	(169,005)		39,753	(60,823)			0	0	39,753				
175371 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	10	4,522,210	4522.21000000	(301,070)		71,020	(119,603)			0	0	71,020				
175382 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	5	2,290,165	4580.33000000	(133,710)		31,541	(53,118)			0	0	31,541				
175396 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024		5,905,758	4489.88000000	(191,006)		44,848	(76,088)			0	0	44,848				
175430 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	11	4,901,369	4455.79000000	(375,397)		88,553	(149,130)			0	0	88,553				
175437 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	3	1,338,573	4461.91000000	(101,334)		23,904	(40,256)			0	0	23,904				
175984 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,463,600	4553.00000000	(406,068)		97,141	(180,227)			0	0	97,141				
175996 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,526,300	4605.25000000	(367,164)		87,835	(162,960)			0	0	87,835				
176005 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	2	927,302	4636.51000000	(57,442)		13,742	(25,495)			0	0	13,742				
176035 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	8	3,759,216	4699.02000000	(200,904)		48,061	(89,168)			0	0	48,061				
176062 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		5,855,725	4595.43000000	(176,394)		41,983	(78,505)			0	0	41,983				
176744 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	13	5,835,024	4488.48000000	(416,689)		99,639	(200,924)			0	0	99,639				
176753 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	16	7,278,768	4549.23000000	(454,528)		108,687	(219,170)			0	0	108,687				

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176764 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	4	1,839,064	4597.66000000	(102,572)		24,527	(49,459)			0	0	24,527				
176833 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		5,454,210	4521.06000000	(167,291)		39,781	(80,888)			0	0	39,781				
177519 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	13	5,752,838	4425.26000000	(410,059)		96,757	(216,420)			0	0	96,757				
177522 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	20	8,926,360	4463.18000000	(585,880)		138,243	(309,214)			0	0	138,243				
177528 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10	4,478,250	4478.25000000	(284,190)		67,057	(149,989)			0	0	67,057				
177559 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	7	3,164,035	4520.05000000	(182,469)		43,055	(96,303)			0	0	43,055				
177591 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		4,869,511	4393.81000000	(384,618)		90,188	(203,558)			0	0	90,188				
177603 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		8,876,163	4432.58000000	(302,950)		71,038	(160,336)			0	0	71,038				
177937 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	12	5,210,412	4342.01000000	(383,868)		91,015	(216,923)			0	0	91,015				
177944 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	10	4,381,720	4381.72000000	(296,320)		70,258	(167,450)			0	0	70,258				
178003 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		3,912,259	4309.49000000	(320,781)		75,554	(181,776)			0	0	75,554				
178009 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		1,329,521	4445.93000000	(81,666)		19,235	(46,277)			0	0	19,235				
178041 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024		5,935,553	4369.05000000	(202,577)		47,713	(114,793)			0	0	47,713				
178404 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		5,141,529	4526.21000000	(324,700)		76,983	(198,923)			0	0	76,983				
178419 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		2,040,314	4568.56000000	(116,815)		27,696	(71,565)			0	0	27,696				
178488 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	10	4,452,430	4452.43000000	(317,840)		75,890	(194,187)			0	0	75,890				
178501 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024		7,449,662	4510.93000000	(207,656)		49,233	(127,218)			0	0	49,233				
178517 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	11	4,937,526	4488.66000000	(325,182)		77,643	(198,673)			0	0	77,643				
178981 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	13	6,134,466	4718.82000000	(345,241)		82,396	(224,170)			0	0	82,396				
178997 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	4	1,914,628	4786.57000000	(90,892)		21,693	(59,018)			0	0	21,693				
179007 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	10	4,637,870	4637.87000000	(314,720)		75,112	(204,352)			0	0	75,112				
179062 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024		5,314,061	4666.98000000	(152,747)		36,183	(99,454)			0	0	36,183				
179104 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		1,656,926	4674.71000000	(108,131)		25,614	(70,404)			0	0	25,614				
179477 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	11	5,102,856	4638.96000000	(345,290)		82,367	(239,338)			0	0	82,367				
179485 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	4	1,871,236	4678.09000000	(115,880)		27,642	(80,322)			0	0	27,642				
179502 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12	5,667,744	4723.12000000	(315,432)		75,244	(218,642)			0	0	75,244				
179520 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	5	2,393,180	4786.36000000	(113,575)		27,093	(78,725)			0	0	27,093				
179536 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024		6,845,884	4670.35000000	(202,723)		47,972	(140,903)			0	0	47,972				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
179557 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024		1,448,010	4643.97000000	(102,610)		24,282	(71,320)			0	0	24,282				
180043 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	6	2,906,118	4843.53000000	(181,122)		43,186	(132,492)			0	0	43,186				
180047 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	7	3,418,751	4883.93000000	(194,796)		46,447	(142,495)			0	0	46,447				
180062 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	4	1,970,300	4925.75000000	(101,952)		24,309	(74,579)			0	0	24,309				
180075 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024		5,765,963	4826.61000000	(166,326)		39,324	(122,003)			0	0	39,324				
180147 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	2	960,906	4804.53000000	(65,082)		15,518	(47,608)			0	0	15,518				
180167 Call Options - S&P 500 -	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	9	4,311,819	4790.91000000	(300,438)		71,636	(219,772)			0	0	71,636				
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(23,834,837)	(5,876,902)	6,376,333	(13,838,422)	XXX	0	0	0	6,376,333	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(23,834,837)	(5,876,902)	6,376,333	(13,838,422)	XXX	0	0	0	6,376,333	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										(23,834,837)	(5,876,902)	6,376,333	(13,838,422)	XXX	0	0	0	6,376,333	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										(23,834,837)	(5,876,902)	6,376,333	(13,838,422)	XXX	0	0	0	6,376,333	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										7,724,371	2,087,362	(2,089,245)	4,724,606	XXX	14,264,693	0	0	(2,089,245)	0	0	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										7,724,371	2,087,362	(2,089,245)	4,724,606	XXX	14,264,693	0	0	(2,089,245)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		10,878,312	(8,303,988)	10,878,312	6,537,384		6,537,384		0
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y					0			0		
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y			1,863,959	(1,307,444)	556,515	2,137,650		2,137,650		
BNP Paribas London	R0MUWSFPU8MPRO8K5P83	Y	Y	2,080,000		2,394,350	(1,882,475)	0	2,072,946		0		
Citibank N.A.	E570DZWZ7FF32TWEFA76	Y	Y					0			0		
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	860,000		709,643	(502,657)	0	913,647		53,647		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	1,870,000		1,593,615	(1,055,962)	0	1,654,226		0		
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	910,000		1,123,148	(785,897)	0	948,840		38,840		
0299999999. Total NAIC 1 Designation				5,720,000	0	7,684,715	(5,534,434)	556,515	7,727,309	0	2,230,137	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				5,720,000	0	18,563,027	(13,838,422)	11,434,827	14,264,693	0	8,767,521	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						18,563,027	(13,838,422)						

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)
0199999999 - Total							XXX	XXX

NONE

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)
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	2,080,000	2,080,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	860,000	860,000	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	1,870,000	1,870,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	910,000	910,000	XXX		V
0299999999 - Total				5,720,000	5,720,000	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	*
PNC Bank Pittsburgh, PA					(523,262)	1,296,385	2,625,828	XXX
Bank of New York Mellon New York, NY					2,291,068	1,996,330	5,082,440	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	0	0	1,767,806	3,292,715	7,708,268	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	0	0	1,767,806	3,292,715	7,708,268	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	1,767,806	3,292,715	7,708,268	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
	AVANGRID INC COMMERCIAL PAPER		02/20/2024	0.000	05/16/2024	4,965,408	0	31,103
	DOMINION ENERGY INC COMMERCIAL PAPER		02/22/2024	0.000	04/10/2024	4,993,008	0	30,075
	DOVER CORP COMMERCIAL PAPER		03/19/2024	0.000	04/02/2024	3,999,388	0	7,943
	DUKE ENERGY CORP COMMERCIAL PAPER		03/25/2024	0.000	05/06/2024	4,973,235	0	5,319
	ERAC USA FINANCE LLC COMMERCIAL PAPER		03/27/2024	0.000	04/03/2024	4,998,485	0	3,784
	ENBRIDGE US INC COMMERCIAL PAPER		03/01/2024	0.000	04/05/2024	4,996,909	0	20,762
	EVERSOURCE ENERGY COMMERCIAL PAPER		03/19/2024	0.000	04/10/2024	4,992,961	0	10,133
	EXELON CORP COMMERCIAL PAPER		03/27/2024	0.000	04/15/2024	4,989,299	0	3,049
	HEWLETT PACKARD ENTERPRISE CO COMMERCIAL		03/26/2024	0.000	04/17/2024	7,980,287	0	6,140
	HP INC COMMERCIAL PAPER		03/19/2024	0.000	04/17/2024	4,987,733	0	9,161
	KEURIG DR PEPPER INC COMMERCIAL PAPER		03/27/2024	0.000	04/19/2024	5,983,517	0	4,562
	MCCORMICK & CO INC/MD COMMERCIAL PAPER		03/22/2024	0.000	04/12/2024	4,991,692	0	7,529
	MICROCHIP TECHNOLOGY INC COMMERCIAL PAPE		03/08/2024	0.000	04/12/2024	5,989,843	0	22,043
	MOSAIC CO/THE COMMERCIAL PAPER		03/18/2024	0.000	04/08/2024	6,992,471	0	15,011
	NATIONAL GRID NORTH AMERICA INC COMMERCI		03/12/2024	0.000	04/15/2024	4,989,278	0	12,958
	NEXTERA ENERGY CAPITAL HOLDINGS INC COMM		03/22/2024	0.000	05/14/2024	5,960,020	0	9,221
	NISOURCE INC COMMERCIAL PAPER		03/18/2024	0.000	04/03/2024	4,998,469	0	10,691
	NISOURCE INC COMMERCIAL PAPER		03/21/2024	0.000	04/10/2024	1,997,225	0	3,381
	PHILLIPS 66 COMMERCIAL PAPER		03/20/2024	0.000	04/10/2024	5,991,631	0	10,197
	RYDER SYSTEM INC COMMERCIAL PAPER		03/14/2024	0.000	04/15/2024	5,986,944	0	16,704
	SEMPRA COMMERCIAL PAPER		03/25/2024	0.000	04/10/2024	4,993,144	0	4,560
	SPIRE INC COMMERCIAL PAPER		03/25/2024	0.000	04/16/2024	4,988,571	0	5,316
	VULCAN MATERIALS CO COMMERCIAL PAPER		03/12/2024	0.000	04/09/2024	5,992,644	0	18,311
	WASTE MANAGEMENT INC COMMERCIAL PAPER		03/25/2024	0.000	04/03/2024	4,998,501	0	5,239
	MAGNA INTERNATIONAL INC COMMERCIAL PAPER		03/15/2024	0.000	04/09/2024	8,988,971	0	23,346
	THOMSON REUTERS CORP COMMERCIAL PAPER		03/12/2024	0.000	04/10/2024	4,993,193	0	14,310
	TRANSCANADA PIPELINES LTD COMMERCIAL PAP		03/25/2024	0.000	04/25/2024	4,981,780	0	5,288
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						145,694,607	0	316,136
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						145,694,607	0	316,136
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						145,694,607	0	316,136
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						145,694,607	0	316,136
8609999999 - Total Cash Equivalents						145,694,607	0	316,136