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

QUARTERLY STATEMENT

AS OF JUNE 30, 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 August 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	1,828,204,197		1,828,204,197	1,997,741,718
2.	Stocks:				
	2.1 Preferred stocks	4,240,000		4,240,000	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 ($ ..... (4,801,164)), cash equivalents ($ .....205,132,069) and short-term investments ($ ..... 18,717,438)	219,048,343		219,048,343	130,811,637
6.	Contract loans (including $ ..... premium notes)	42,777,645		42,777,645	43,632,943
7.	Derivatives	17,868,209		17,868,209	20,274,528
8.	Other invested assets	7,917,080		7,917,080	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)	2,120,055,474	0	2,120,055,474	2,204,630,583
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	21,186,978	1,037	21,185,941	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)	67,163	67,163	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	4,768,967		4,768,967	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	13,433,140	356,944	13,076,196	12,314,876
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,159,516,349	425,144	2,159,091,205	2,245,275,952
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	553,537,668		553,537,668	524,808,884
28.	Total (Lines 26 and 27)	2,713,054,017	425,144	2,712,628,873	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	11,296,166	0	11,296,166	11,396,261
2502.	Accrued contractual fee income	680,396		680,396	738,643
2503.	Receivable for marketing reallowance	190,738	0	190,738	158,474
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,265,840	356,944	908,896	21,498
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,433,140	356,944	13,076,196	12,314,876

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,645,443,217 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	1,645,443,217	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)	13,171,175	14,535,861
4.	Contract claims:		
	4.1 Life	5,292,855	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 $ .....378,422 , accident and health $ ..... and deposit-type contract funds $	378,422	498,831
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,933,347	2,828,246
13.	Transfers to Separate Accounts due or accrued (net) (including $ .....23,996 accrued for expense allowances recognized in reserves, net of reinsured allowances)	23,996	(47,798)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	42,879	206,023
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	1,049,628	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	49,108	109,971
18.	Amounts held for agents' account, including $ .....775,178 agents' credit balances	775,178	733,238
19.	Remittances and items not allocated	353,767	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	16,739,577	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	748,469	605,863
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	13,246,273	15,291,416
	24.09 Payable for securities	5,443,699	
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	5,588,877	7,222,944
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,711,280,467	1,817,768,452
27.	From Separate Accounts Statement	553,537,668	524,808,884
28.	Total liabilities (Lines 26 and 27)	2,264,818,135	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	11,296,166	11,396,261
35.	Unassigned funds (surplus)	262,464,572	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)	445,310,738	425,007,500
38.	Totals of Lines 29, 30 and 37	447,810,738	427,507,500
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,712,628,873	2,770,084,836
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	4,309,635	6,148,596
2502.	Unclaimed property	1,279,242	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)	5,588,877	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	11,296,166	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)	11,296,166	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	24,511,602	37,294,337	65,103,143
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	51,275,825	48,467,738	102,480,803
4.	Amortization of Interest Maintenance Reserve (IMR)	(735,914)	(446,506)	(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	3,640,497	3,459,858	6,865,551
	8.2 Charges and fees for deposit-type contracts	103,802	200,135	373,540
	8.3 Aggregate write-ins for miscellaneous income	1,412,262	1,426,060	2,842,771
9.	Totals (Lines 1 to 8.3)	80,208,074	90,401,622	177,594,965
10.	Death benefits			0
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	8,501,260	6,979,037	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	168,722,788	244,800,136	422,540,878
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	1,499,433	1,761,613	3,749,598
18.	Payments on supplementary contracts with life contingencies			0
19.	Increase in aggregate reserves for life and accident and health contracts	(106,567,430)	(170,535,489)	(275,089,982)
20.	Totals (Lines 10 to 19)	72,156,051	83,005,297	169,985,591
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,826,217	3,139,348	6,242,542
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	4,065,717	3,480,049	6,705,960
24.	Insurance taxes, licenses and fees, excluding federal income taxes	294,047	4,354	611,761
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(23,966,240)	(26,402,625)	(62,025,269)
27.	Aggregate write-ins for deductions	0	0	0
28.	Totals (Lines 20 to 27)	55,375,792	63,226,423	121,520,585
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	24,832,282	27,175,199	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)	24,832,282	27,175,199	56,074,380
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	5,169,127	7,187,499	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)	19,663,155	19,987,700	44,228,451
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (88,107) (excluding taxes of $ (169,015) transferred to the IMR)	(1,149,229)	(1,028,949)	(4,309,051)
35.	Net income (Line 33 plus Line 34)	18,513,926	18,958,751	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)	18,513,926	18,958,751	39,919,400
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 16,256	61,230	384,776	374,135
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(148,173)	1,515,964	2,557,265
41.	Change in nonadmitted assets	706,377	(9,743,301)	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	1,237,848	(575,286)	(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	(67,970)	0	(417)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	20,303,238	10,540,904	43,347,467
55.	Capital and surplus, as of statement date (Lines 36 + 54)	447,810,738	394,700,937	427,507,500
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	705,328	733,876	1,481,380
08.302.	Marketing reallowance	608,445	581,467	1,159,284
08.303.	Contractual annual maintenance and surrender charge fees	98,489	110,717	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)	1,412,262	1,426,060	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	(67,970)		(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)	(67,970)	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	24,511,602	37,294,336	65,103,142
2.	Net investment income	58,051,158	54,435,633	112,327,794
3.	Miscellaneous income	5,078,742	4,945,869	9,774,592
4.	Total (Lines 1 to 3)	87,641,502	96,675,838	187,205,528
5.	Benefit and loss related payments	176,098,234	254,581,751	444,028,143
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(24,038,034)	(26,599,275)	(61,977,532)
7.	Commissions, expenses paid and aggregate write-ins for deductions	7,462,333	7,433,160	13,623,220
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 1,025,698 tax on capital gains (losses)	5,061,368	7,981,434	8,954,343
10.	Total (Lines 5 through 9)	164,583,901	243,397,070	404,628,174
11.	Net cash from operations (Line 4 minus Line 10)	(76,942,399)	(146,721,232)	(217,422,646)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	167,858,581	360,050,693	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	9,460,835	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)	167,858,581	369,511,528	462,387,849
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	0	157,294,930	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	0	0
	13.6 Miscellaneous applications	4,378,141	4,539,098	10,190,923
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,378,141	161,834,028	159,268,830
14.	Net increase (or decrease) in contract loans and premium notes	(855,298)	(686,588)	(1,403,228)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	164,335,738	208,364,088	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	(2,760,317)	(2,636,894)	(5,202,971)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	3,603,684	4,996,391	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)	843,367	2,359,497	(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)	88,236,706	64,002,353	85,487,386
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	130,811,637	45,324,251	45,324,251
	19.2 End of period (Line 18 plus Line 19.1)	219,048,343	109,326,605	130,811,637

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

20.0001. Bonds conversions and refinancing	4,109,686		
20.0002. Bonds transferred to other invested assets		350,470	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	23,444,948	27,816,826	52,958,388
4. Group annuities	1,066,654	9,477,511	12,144,755
5. Accident & health		0	0
6. Fraternal			0
7. Other lines of business		0	0
8. Subtotal (Lines 1 through 7)	24,511,602	37,294,337	65,103,143
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	24,511,602	37,294,337	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 #	06/30/2024	12/31/2023
(1) State basis	XXX	XXX	XXX	$ 18,513,926	$ 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	95,254	35,695
Reserves for fixed indexed annuities	51	3, 4	1, 19	(309,254)	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	$ 18,727,926	$ 37,410,345
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 447,810,738	$ 427,507,500
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(8,831,913)	(8,924,098)
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,464,875	2,774,129
Tax impact	101	2, 4	18.2, 32	1,904,041	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	$ 452,273,735	$ 431,799,012

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

The Company recorded a correction of error related to prior years, net of tax, which resulted in a decrease of statutory capital and surplus of $67,970. The correction of error resulted in adjustments to investment activity related to prior years.

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
059522AU6	280,594	240,692	39,902	240,692	236,911	6/30/2024
07384YKF2	359,169	342,380	16,790	342,379	323,442	6/30/2024
07386XAH9	538,219	493,906	44,313	493,906	422,237	6/30/2024
12566UAE4	122,777	121,646	1,130	121,647	107,277	6/30/2024
12566UAN4	379,496	358,622	20,875	358,621	371,080	6/30/2024
12628LAD2	202,827	196,546	6,280	196,547	162,548	6/30/2024
12667F4N2	246,757	245,894	863	245,894	233,319	6/30/2024
12667GAC7	160,594	160,146	448	160,146	154,783	6/30/2024
12668APC3	209,807	205,701	4,106	205,701	193,229	6/30/2024
17307GED6	121,616	120,110	1,506	120,110	125,729	6/30/2024
45254NNT0	21,584	11,633	9,951	11,633	9,381	6/30/2024
46627MAD9	87,786	87,364	422	87,364	75,763	6/30/2024
46627MCY1	523,364	516,804	6,560	516,804	524,282	6/30/2024
46627MEJ2	257,272	257,118	155	257,117	212,581	6/30/2024
643528AB8	13,519	13,261	258	13,261	13,308	6/30/2024
643529AC4	57,617	55,640	1,977	55,640	60,269	6/30/2024
65535VSJ8	238,517	226,668	11,849	226,668	192,222	6/30/2024
75115DAA3	220,600	216,121	4,479	216,121	194,348	6/30/2024
75116FBH1	774,773	760,619	14,154	760,619	644,554	6/30/2024
761118SC3	186,356	187,111	(755)	187,111	161,074	6/30/2024
855541AC2	73,027	71,159	1,868	71,159	65,399	6/30/2024
86360BAJ7	219,727	171,139	48,589	171,138	166,720	6/30/2024
87222EAB4	368,696	357,311	11,385	357,311	339,329	6/30/2024
87222EAC2	427,454	412,370	15,085	412,369	336,739	6/30/2024
058931AT3	141,048	140,150	898	140,150	122,321	6/30/2024
12544DAG4	48,632	48,537	95	48,537	40,221	6/30/2024
1266942H0	89,832	89,466	366	89,466	74,201	6/30/2024
126694HP6	40,483	39,822	661	39,822	38,825	6/30/2024
12669G3S8	152,352	149,166	3,186	149,166	133,343	6/30/2024
12669G4K4	175,544	175,340	204	175,340	165,793	6/30/2024
12669GR45	187,955	170,475	17,480	170,475	161,121	6/30/2024
2254582Y3	209,115	209,967	(852)	209,967	185,880	6/30/2024
225470VF7	200,799	189,199	11,600	189,199	171,119	6/30/2024
46630WAL4	107,269	107,184	86	107,183	71,750	6/30/2024
46631NAA7	125,987	124,898	1,089	124,898	98,142	6/30/2024
46631NDT3	337,752	324,816	12,937	324,815	329,220	6/30/2024
57643MLZ5	28,254	27,348	906	27,348	25,003	6/30/2024
61758VAQ0	756,509	726,670	29,839	726,670	600,661	6/30/2024
92925VAF7	280,196	189,421	90,774	189,422	249,718	6/30/2024
			$ 591,965			

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$452,213
2. 12 months or longer	26,947,741

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

1. Less than 12 months	$10,245,908
2. 12 months or longer	248,454,925

(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 June 30, 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.

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 2024, the Company paid (received) federal income tax payments in cash to (from) MMALIC:

4/16/2024	$ 2,662,600
6/17/2024	$ 2,380,700

The Company did not receive capital contributions from MMALIC.

D. The Company reported $2,390 due from and $748,469 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.

NOTES TO FINANCIAL STATEMENTS

(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 $68,770,381 as of June 30, 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 $105,038 for the six months ended June 30, 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.

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.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value 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	$ -	$ -	$ -	$ -	$ -
Total bonds	-	-	-	-	-
Non-affiliated preferred stock	2,240,000	-	-	-	2,240,000
Non-affiliated common stock	-	-	-	-	-
Variable annuity assets (separate accounts)	-	553,537,668	-	-	553,537,668
Total assets accounted for at fair value/NAV	$ 2,240,000	$ 553,537,668	$ -	$ -	$ 555,777,668
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	$ -	$ 553,537,668	$ -	$ -	$ 553,537,668
Total liabilities at fair value	$ -	$ 553,537,668	$ -	$ -	$ 553,537,668

(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 June 30, 2024.

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.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and agencies	$ 943,116	$ 949,643	$ -	$ 943,116	$ -	$ -	$ -
All Other Governments	-	-	-	-	-	-	-
States, territories,and possessions	27,121,721	28,598,516	-	27,121,721	-	-	-
Political subdivisions of states, territories	18,839,160	19,707,979	-	18,839,160	-	-	-
Special Revenue	147,979,807	164,604,193	-	147,979,807	-	-	-
Industrial & Miscellaneous	1,476,068,690	1,564,818,573	-	1,470,813,071	5,255,619	-	-
Hybrid Securities	30,537,973	29,873,924	-	28,247,973	2,290,000	-	-
Parent, Subs and Affiliates	20,004,631	19,651,369	-	20,004,631	-	-	-
Total bonds	$ 1,721,495,098	$ 1,828,204,197	$ -	$ 1,713,949,479	$ 7,545,619	$ -	$ -
Non-affiliated preferred stock	4,312,296	4,240,000	4,312,296	-	-	-	-
Non-affiliated common stock	-	-	-	-	-	-	-
Equity index call options	13,453,849	17,868,209	7,248,201	6,205,648	-	-	-
Variable annuity assets (separate accounts)	553,537,668	553,537,668	-	553,537,668	-	-	-
Cash, cash equivalents and short-term investments	219,048,343	219,048,343	219,048,343	-	-	-	-
Policy loans	42,777,645	42,777,645	-	-	42,777,645	-	-
Total financial assets/NAV	$ 2,554,624,899	$ 2,665,676,062	$ 230,608,840	$ 2,273,692,795	$ 50,323,264	$ -	$ -

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 June 30, 2024, the Company had $11,296,166 of admitted disallowed IMR in aggregate and in the general account.

As of June 30, 2024, the Company had $11,296,166 of admitted disallowed IMR in the general account.

As of June 30, 2024, the calculated adjusted capital and surplus was $420,888,227.

As of June 30, 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.

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.

NOTES TO FINANCIAL STATEMENTS

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	$ 6,937,500
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	$ 6,937,500
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	ANDKRHQKPRRG4Q2KLR05	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	119,585			119,585	
2. Alaska	AK	L	0	1,800			1,800	
3. Arizona	AZ	L	0	350,760			350,760	
4. Arkansas	AR	L	0	35,067			35,067	
5. California	CA	L	0	4,416,140			4,416,140	
6. Colorado	CO	L	0	78,362			78,362	
7. Connecticut	CT	L	0	441,609			441,609	
8. Delaware	DE	L	0	2,700			2,700	
9. District of Columbia	DC	L	0	2,100			2,100	
10. Florida	FL	L	0	2,389,278			2,389,278	
11. Georgia	GA	L	0	128,138			128,138	
12. Hawaii	HI	L	0	401,533			401,533	
13. Idaho	ID	L	0	116,044			116,044	
14. Illinois	IL	L	0	926,604			926,604	
15. Indiana	IN	L	0	101,492			101,492	
16. Iowa	IA	L	0	76,827			76,827	
17. Kansas	KS	L	0	31,385			31,385	
18. Kentucky	KY	L	0	247,903			247,903	
19. Louisiana	LA	L	0	107,256			107,256	
20. Maine	ME	L	0	266,833			266,833	
21. Maryland	MD	L	0	91,690			91,690	
22. Massachusetts	MA	L	0	1,009,706			1,009,706	
23. Michigan	MI	L	0	1,122,005			1,122,005	
24. Minnesota	MN	L	0	79,660			79,660	
25. Mississippi	MS	L	0	73,422			73,422	
26. Missouri	MO	L	0	171,888			171,888	
27. Montana	MT	L	0	127,333			127,333	
28. Nebraska	NE	L	0	34,295			34,295	
29. Nevada	NV	L	0	457,799			457,799	
30. New Hampshire	NH	L	0	109,271			109,271	
31. New Jersey	NJ	L	0	916,424			916,424	
32. New Mexico	NM	L	0	103,862			103,862	
33. New York	NY	N	0	22,783			22,783	
34. North Carolina	NC	L	0	619,671			619,671	
35. North Dakota	ND	L	0	18,885			18,885	
36. Ohio	OH	L	0	2,539,050			2,539,050	
37. Oklahoma	OK	L	0	12,148			12,148	
38. Oregon	OR	L	0	40,387			40,387	
39. Pennsylvania	PA	L	0	447,871			447,871	
40. Rhode Island	RI	L	0	318,575			318,575	
41. South Carolina	SC	L	0	156,174			156,174	
42. South Dakota	SD	L	0	3,775			3,775	
43. Tennessee	TN	L	0	1,307,421			1,307,421	
44. Texas	TX	L	0	3,079,855			3,079,855	
45. Utah	UT	L	0	571,991			571,991	
46. Vermont	VT	N	0	13,619			13,619	
47. Virginia	VA	L	0	216,424			216,424	
48. Washington	WA	L	0	516,204			516,204	
49. West Virginia	WV	L	0	25,076			25,076	
50. Wisconsin	WI	L	0	49,956			49,956	
51. Wyoming	WY	L	0	12,966			12,966	
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	24,511,602	0	0	24,511,602	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	24,511,602	0	0	24,511,602	0
96. Plus Reinsurance Assumed		XXX					0	
97 Totals (All Business)		XXX	0	24,511,602	0	0	24,511,602	0
98. Less Reinsurance Ceded		XXX					0	
99. Totals (All Business) less Reinsurance Ceded		XXX	0	24,511,602	0	0	24,511,602	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
Green SPE LLC	None		Delaware
Apex Credit Partners LLC	None		Delaware
Apex GP I LLC	None		Delaware
Apex Securitized Income Fund LP	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCM GP I LLC	None		Delaware
JCM H-2 Credit Fund GP LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF 2 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
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

*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
JCP GP I LLC	None		Delaware
Jefferies M Super Private Credit Fund GP LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
JCP Funding 2024 LLC	None		Delaware
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 2024-I Ltd.	None		Delaware
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
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
Apex Credit Holdings LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
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
MMAF Equipment Finance LLC 2024-A	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		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
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
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
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

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
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

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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
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
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

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings New Jersey Emerging Manager Program GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Baring Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings EPLF4 Rated Feeder, L.P.	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings FC III LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings DAPPLF1 Rated Feeder, G.P.	None		Delaware
Barings DAPPLF1 Rated Feeder, L.P.	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Diversified Residential Fund GP LLC	None		Delaware
Barings Diversified Residential Fund LP	None		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Capital Solutions Perpetual Fund GP 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
Barings SEM GP LLC	None		Delaware
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Barings TYIDF2 Rated Feeder GP LLC	None		Delaware
Barings TYIDF2 Rated Feeder, L.P.	None		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware
BCLF GP LLC	None		Delaware
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
CPF Springing Member, LLC	None		Delaware

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
CREA-MA Reorganization Trust	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
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 Miller Investment Trust	04-1590850		Australia
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp	None		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings-MM Revolver Fund LP*	None		Delaware
Barings U.S. High Yield Fund	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
Euro Real Estate Holdings Herleshausen LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
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
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

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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 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
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 Feeder LP	None		Delaware
Martello Re LP	None		Delaware
Martello Re Holding Limited LLC	None		Delaware
Martello Re Limited	None		Bermuda
Martello Re Services Company	None		Delaware
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
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

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	Federal Tax ID	NAIC Co Code	State of Domicile
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
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

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	Federal Tax ID	NAIC Co Code	State of Domicile
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
MM 1370 AVE OF AM 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 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
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

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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
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

*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

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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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							Green SPE LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Green SPE LLC	Ownership	100.000	MMLIC		
0000							Apex GP I LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Apex Securitized Income Fund LP	DE	NIA	Apex GP I LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC		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							JCM H-2 Credit Fund GP LLC		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		

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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		NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF III GP LP	DE	NIA	JDLF III GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund III C LP	DE	NIA	JDLF III GP LP	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023-1 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023 Ltd.	JEY	NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MMLIC		
0000							JCP GP I LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies M Super Private Credit Fund GP LLC	DE	NIA	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		NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC		NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC		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		NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC		NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC		NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC		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 2024-I Ltd.		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		NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC		NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		

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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		
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			86-2294635				Tomorrow Parent, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000			13-1935920				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		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		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			26-0073611				MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0073611				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			04-2443240				MMAF Equipment Finance LLC 2022-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	YES	
0000			04-3548444				MMAF Equipment Finance LLC 2023-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-3341767				MMAF Equipment Finance LLC 2024-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		

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0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC		
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							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			04-3356880				Flourish Digital Assets LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000			04-3356880				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	2881445			MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC	YES	
0000			04-1590850				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		
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	2392316			MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management	100.000	MMLIC	YES	
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		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		
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-2932156				Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.000	MMLIC		
0000			82-2932156				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		NIA	MassMutual Holding LLC	Ownership/Influence	11.400	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP		NIA	C.M. Life Insurance Company	Ownership/Influence	1.160	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management	71.000	MMLIC		
0000			88-0916548				Barings Perpetual European Direct Lending Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	81.660	MMLIC		
0000			98-1206017				Barings Perpetual European Direct Lending Fund	LUX	NIA	Barings LLC	Influence	29.300	MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	62.550	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	23.300	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.100	MMLIC		

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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		NIA	MassMutual Holding LLC	Ownership/Influence	37.410	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP		NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management	13.800	MMLIC		
0000			38-4010344				Barings Global Special Situations Credit Fund 3	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	19.410	MMLIC		
0000			06-1597528				Barings Global Special Situations Credit Fund 3	LUX	NIA	Barings LLC	Management	100.000	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		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		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			47-1296410				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			04-1590850				MM Catalyst Fund II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC		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			04-1590850				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		

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0000			45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC		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			98-0457707				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			98-0236449				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			14-0045656				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			80-0875475				Gryphon Capital Investments Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC		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		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			04-3238351				Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC		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		

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0000							Baring International Fund Managers (Ireland) Limited	IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
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			98-0432153				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			98-0241935				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			98-0457328				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			98-0457578				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			04-3238351	3456895			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	100.000	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 New Jersey Emerging Manager Program GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	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			04-1590850				Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings EPLF4 Rated Feeder, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings FC III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC		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			88-3792609				Barings DAPPLF1 Rated Feeder, G.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			88-3792609				Barings DAPPLF1 Rated Feeder, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Diversified Residential Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Diversified Residential Fund LP	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Capital Solutions Perpetual Fund GP 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		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.110	MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Barings LLC	Management	100.000	MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				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			98-0536233				Barings North American Private Loan Fund III Management, LLC		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	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings SEM GP LLC	DE	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	32.300	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management	100.000	MMLIC		
0000							Barings TYIDF2 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings TYIDF2 Rated Feeder, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCLF 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			41-2280126				BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			80-0920285				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			98-1624360				BRECS VII GP LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CPF Springing Member, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREA-MA Reorganization Trust	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3313782				CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC	YES	
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Blended Fund I GP, LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			27-3576835				Barings EPLF4 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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			04-1590850				Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			82-2432216				RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence	100.000	MMLIC		
0000							Barings CLO 2022-II	CYM	NIA	Barings LLC	Influence	72.900	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		
0000			61-1902329				MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			85-3036663				Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
0000			85-3036663				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			84-3784245				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		NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC		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			85-3449260				Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management	72.530	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		NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC		NIA	Barings LLC	Management	4.800	MMLIC		
0000							Barings Construction Lending Fund LP		NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.710	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	33.850	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Barings LLC	Management	86.000	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	14.000	MMLIC		
0000			45-2632610				Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	56.900	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			45-2632610				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	100.000	MMLIC		
0000			04-1590850				Barings Miller Investment Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	57.330	MMLIC		
0000			04-1590850				Barings Miller Investment Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Ownership	9.330	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.200	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	30.000	MMLIC		
0000			81-4258759				Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.000	MMLIC		
0000			81-4258759				Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management	29.000	MMLIC		
0000			46-5460309				Barings Small Business Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000			46-5460309				Barings U.S. High Yield Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.090	MMLIC		
0000			46-0687392				Barings-MM Revolver Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.000	MMLIC		
0000			04-1590850				Barings-MM Revolver Fund LP	DE	NIA	MM Ascend	Ownership/Influence	14.000	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.630	MMLIC		
0000							Beauty Brands Acquisition Intermediate LLC		NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000							Forma Brands, LLC		NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Barings LLC	Management	3.800	MMLIC		
0000			37-1506417				CREA Ridge Apartments, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Euro Real Estate Holdings Herleshausen LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.500	MMLIC		
0000							London Office JV Holdings LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Riverwalk MM Member, LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		2
0000			83-0560183				Aland Royalty Holdings LP		NIA	MassMutual Holding LLC	Ownership/Influence	26.690	MMLIC		3
0000			83-0560183				Aland Royalty Holdings LP		NIA	Barings LLC	Management		MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC		NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.520	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC		NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				Validus Holding Company LLC		NIA	Barings LLC	Ownership	40.440	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			04-1590850				SBNP SIA II LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.700	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.		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	76.630	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.		NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.		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			36-037260H				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			37-15576VH				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			98-1332384				Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence	91.220	MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence	67.500	MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence	3.540	MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence	12.500	MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence	0.700	MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence	70.780	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			87-0977058				Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence	51.030	MMLIC		
0000			87-0977058				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	29.700	MMLIC		
0000			86-3661023				Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence	0.400	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			98-1612604				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	97.550	MMLIC		
0000			98-1332384				Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.230	MMLIC		
0000			98-1332384				Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.540	MMLIC		
0000			98-1567942				Barings Global Special Situations Credit 4 Delaware		NIA	Barings LLC	Management	18.470	MMLIC		

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0000			98-1567942				Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.200	MMLIC		
0000			81-0841854				Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.700	MMLIC		
0000			81-0841854				Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Europe Select Fund	IRL	NIA	Barings LLC	Management	29.000	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.300	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture		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	63.600	MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence	1.000	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	12.590	MMLIC		
0000							Barings Middle Market CLO Ltd 2023-I	BMU	NIA	Barings LLC	Influence	0.800	MMLIC		
0000							Barings Middle Market CLO Ltd 2023-II	BMU	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.800	MMLIC		
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	18.600	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	89.700	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.500	MMLIC		
0000			04-1590850				Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.400	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management	100.000	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.100	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.200	MMLIC		
0000			98-1607033				Braemar Energy Ventures I, L.P.		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.500	MMLIC		
0000			98-1607033				Braemar Energy Ventures I, L.P.		NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
0000			38-4041011				Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			38-4032059				Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	12.500	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000			04-1590850				Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management	100.000	MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.320	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence	0.800	MMLIC		
0000			04-1590850				Benchmark 2018-B4	NY	NIA	Barings LLC	Influence	100.000	MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence	100.000	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	24.400	MMLIC		

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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			04-1590850				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	99.000	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	55.500	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management	100.000	MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence	100.000	MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence	100.000	MMLIC		
0000			35-2553915				Martello Re Feeder LP	DE	NIA	MassMutual Holding LLC	Ownership	44.000	MMLIC		
0000			41-2280127				Martello Re LP	DE	NIA	Martello Re Feeder LP	Ownership	54.000	MMLIC		
0000			41-2280127				Martello Re Holding Limited LLC	DE	NIA	Martello Re LP	Ownership	100.000	MMLIC		
0000			41-2280129				Martello Re Limited	BMU	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000			41-2280129				Martello Re Services Company	DE	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.000	MMLIC		
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			32-0574045				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		NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				MM MD1 Station Member LLC		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		NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Subline Borrower LLC		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	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			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.180	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	90.000	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	6.720	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.230	MMLIC		
0000			20-0348173				MALIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2783393				Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management	94.400	MMLIC		
0000			04-1590850				Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management	50.000	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management	65.000	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.750	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.320	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			81-5360103				Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			13-1935920				Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.960	MMLIC		
0000			04-1590850				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	0.380	MMLIC		
0000			04-1590850				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		

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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		0000927972	OQ	MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.720	MMLIC		
0000			04-1590850		0000927972	OQ	MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.280	MMLIC		
0000			04-1590850		0000916053	OQ	MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850		0000916053	OQ	MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850		0000916053	OQ	MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			04-1590850		0000916053	OQ	MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.430	MMLIC		
0000			04-1590850		0000916053	OQ	MM Horizon Savannah Member II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.180	MMLIC		
0000			04-1590850		0000916053	OQ	MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	0.380	MMLIC		
0000			04-1590850		0000916053	OQ	MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
0000			04-1590850		0000916053	OQ	MM 1370 AVE OF AM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850		0000916053	OQ	MM 1370 AVE OF AM LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.330	MMLIC		
0000			04-1590850		0000916053	OQ	MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
0000			80-0948028		0000916053	OQ	One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.990	MMLIC		
0000			80-0948028		0000916053	OQ	One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.030	MMLIC		
0000			04-1590850		0000916053	OQ	Paco France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3481715		0000916053	OQ	Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			81-5273574		0000916053	OQ	Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			04-1590850		0000916053	OQ	Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.100	MMLIC		
0000			82-3250684		0000916053	OQ	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	4.770	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		

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0000			88-3861481		0000916053	OQ	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	90.890	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	58.850	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.710	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.340	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	63.350	MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	99.790	MMLIC		
0000			46-4257056		0000916053	OQ	MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			47-3529636		0000916053	OQ	MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			47-3544629		0000916053	OQ	MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.230	MMLIC		
0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.280	MMLIC		
0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.690	MMLIC		
0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	21.960	MMLIC		
0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	38.540	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		

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0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	36.460	MMLIC		
0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.040	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	59.950	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	21.020	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		
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	92.320	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	23.000	MMLIC		
0000			04-3464205		0000916053	OQ	MassMutual Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.350	MMLIC		
0000			04-3424705		0000916053	OQ	MassMutual Small Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.370	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		

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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.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1.

2.

3.

5.

6.

7.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

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. Other assets	1,265,840	356,944	908,896	21,498
2597. Summary of remaining write-ins for Line 25 from overflow page	1,265,840	356,944	908,896	21,498

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		350,470
	2.2 Additional investment made after acquisition		2
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		(859,112)
7.	Deduct amounts received on disposals		9,460,836
8.	Deduct amortization of premium and depreciation	71,876	173,085
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,917,079	7,988,955
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	7,917,079	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	4,109,686	164,486,916
3.	Accrual of discount	1,431,330	5,547,444
4.	Unrealized valuation increase/(decrease)	77,409	226,508
5.	Total gain (loss) on disposals	(1,450,609)	(20,805,929)
6.	Deduct consideration for bonds and stocks disposed of	172,004,044	468,372,021
7.	Deduct amortization of premium	1,050,131	4,146,216
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	591,963	1,423,661
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,832,444,196	2,001,922,518
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,832,444,196	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)	1,085,187,765	91,514,268	122,169,681	6,149,280	1,085,187,765	1,060,681,632	0	1,129,616,042
2. NAIC 2 (a)	979,377,878	649,477,104	661,493,203	(3,624,027)	979,377,878	963,737,752	0	969,212,838
3. NAIC 3 (a)	19,135,467	0	691,405	(91,461)	19,135,467	18,352,601	0	9,955,625
4. NAIC 4 (a)	6,658,783	798	76,019	21,549	6,658,783	6,605,111	0	9,482,009
5. NAIC 5 (a)	1,707,242		26,388	(4,248)	1,707,242	1,676,606	0	3,901,946
6. NAIC 6 (a)	0		0		0	0	0	
7. Total Bonds	2,092,067,135	740,992,170	784,456,696	2,451,093	2,092,067,135	2,051,053,702	0	2,122,168,460
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	4,220,000	0	0	20,000	4,220,000	4,240,000	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	4,220,000	0	0	20,000	4,220,000	4,240,000	0	4,180,800
15. Total Bonds and Preferred Stock	2,096,287,135	740,992,170	784,456,696	2,471,093	2,096,287,135	2,055,293,702	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 $ 49,805,700 ; NAIC 2 $ 173,043,806 ; 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	18,717,438	XXX	18,546,442	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	26,507,906	20,453,563
3.	Accrual of discount	475,394	401,236
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	19,000,000	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)	18,717,438	10,734,138
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	18,717,438	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	4,413,918
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	7,986,602
6.	Considerations received/(paid) on terminations	7,986,602
7.	Amortization	(4,775,093)
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)	4,621,935
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,621,935

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	4,621,936	
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)		4,621,936
4.	Part D, Section 1, Column 6	17,868,209	
5.	Part D, Section 1, Column 7	(13,246,273)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	13,453,849	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		13,453,849
10.	Part D, Section 1, Column 9	13,453,849	
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	1,421,999,551	2,781,723,236
3.	Accrual of discount	4,252,394	5,074,709
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	402	355
6.	Deduct consideration received on disposals	1,335,812,883	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)	205,132,069	114,692,605
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	205,132,069	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		04/24/2024	PAYUP		798	798	0	4.C FM
594918-CN-2	Microsoft Corp-SENIOR UNSECURED		06/10/2024	EXCHANGE OFFER		2,013,610	2,000,000	0	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,014,408	2,000,798	0	XXX
2509999997. Total - Bonds - Part 3						2,014,408	2,000,798	0	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,014,408	2,000,798	0	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						2,014,408	XXX	0	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
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT		06/30/2024	SINKING PAYMENT		386,920	386,920	428,104	402,935	0	(16,015)	0	(16,015)	0	386,920	0	0	0	9,207	06/30/2028	1.C FE
93974C-PL-8	State of Washington-GENERAL OBLIGATION U		04/01/2024	CALL 100.070999		2,001,420	2,000,000	2,325,220	2,142,997	0	(5,805)	0	(5,805)	0	2,137,192	0	(135,772)	(135,772)	71,747	08/01/2029	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,388,340	2,386,920	2,753,324	2,545,932	0	(21,820)	0	(21,820)	0	2,524,112	0	(135,772)	(135,772)	80,954	XXX	XXX
544646-XY-3	LOS ANGELES CA UNIF SCH-BUILD AMERICA GE		04/30/2024	CALL 100.334		1,003,340	1,000,000	1,086,000	1,037,747	0	(2,072)	0	(2,072)	0	1,035,675	0	(32,335)	(32,335)	47,798	07/01/2029	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,003,340	1,000,000	1,086,000	1,037,747	0	(2,072)	0	(2,072)	0	1,035,675	0	(32,335)	(32,335)	47,798	XXX	XXX
04048R-DS-2	Arizona State University-REVENUE BONDS		05/10/2024	CALL 102.039001		1,020,390	1,000,000	1,285,310	1,121,213	0	(5,952)	0	(5,952)	0	1,115,260	0	(94,870)	(94,870)	53,251	07/01/2030	1.C FE
130795-Z6-7	California Statewide Com-REVENUE BONDS		05/15/2024	CALL 100		40,000	40,000	55,350	51,890	0	(176)	0	(176)	0	51,714	0	(11,714)	(11,714)	1,510	05/15/2040	1.C FE
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		06/01/2024	CALL 100		8,668	8,668	8,926	8,774	0	(8)	0	(8)	0	8,765	0	(98)	(98)	115	03/01/2048	1.A FE
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2024	PAYDOWN		14,053	14,053	14,288	14,261	0	(208)	0	(208)	0	14,053	0	0	0	204	11/01/2049	1.A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2024	PAYDOWN		57,552	57,552	57,174	57,202	0	349	0	349	0	57,552	0	0	0	467	05/01/2051	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2024	PAYDOWN		19,600	19,600	20,071	20,063	0	(463)	0	(463)	0	19,600	0	0	0	197	05/01/2051	1.A
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2024	PAYDOWN		131,558	131,558	130,324	130,412	0	1,146	0	1,146	0	131,558	0	0	0	1,094	04/01/2051	1.A
31383S-RS-1	Fannie Mae Pool-POOL #511797		06/01/2024	PAYDOWN		71	71	71	70	0	2	0	2	0	71	0	0	0	2	05/01/2031	1.A
31406J-2L-6	Fannie Mae Pool-POOL #811779		06/01/2024	PAYDOWN		175	175	178	126	0	49	0	49	0	175	0	0	0	4	01/01/2035	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		06/01/2024	PAYDOWN		100,425	100,425	100,676	100,648	0	(222)	0	(222)	0	100,425	0	0	0	895	01/01/2051	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		06/01/2024	PAYDOWN		3,707	3,707	3,713	3,711	0	(3)	0	(3)	0	3,707	0	0	0	46	11/01/2049	1.A
31400B-N5-3	Fannie Mae Pool-POOL #CA4011		06/01/2024	PAYDOWN		682	682	693	692	0	(10)	0	(10)	0	682	0	0	0	10	08/01/2049	1.A
31400C-DT-0	Fannie Mae Pool-POOL #CA4613		06/01/2024	PAYDOWN		16,478	16,478	16,739	16,720	0	(242)	0	(242)	0	16,478	0	0	0	257	11/01/2049	1.A
31418D-YR-7	Fannie Mae Pool-POOL #MA4319		06/01/2024	PAYDOWN		136,835	136,835	136,332	136,375	0	460	0	460	0	136,835	0	0	0	1,135	04/01/2051	1.A
452227-JN-2	State of Illinois-REVENUE BONDS		06/15/2024	SINKING PAYMENT		133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	3,080	06/15/2038	1.F FE
544525-NZ-7	LOS ANGELES CA DEPT OF W-REVENUE BONDS		05/24/2024	CALL 102.572998		1,025,730	1,000,000	1,214,060	1,163,590	0	(2,986)	0	(2,986)	0	1,160,605	0	(134,875)	(134,875)	53,905	07/01/2039	1.C FE
575832-R2-8	Massachusetts State Coll-REVENUE BONDS		05/01/2024	CALL 100		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,367	05/01/2025	1.C FE
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		06/01/2024	CALL 100		11,958	11,958	11,958	11,958	0	0	0	0	0	11,958	0	0	0	157	03/01/2048	1.A FE
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		06/01/2024	CALL 100		15,796	15,796	15,796	15,796	0	0	0	0	0	15,796	0	0	0	251	01/01/2049	1.A FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		06/01/2024	CALL 100		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	163	09/01/2040	1.B FE
64972C-BD-4	New York City Housing De-REVENUE BONDS		06/15/2024	CALL 100		2,658	2,658	2,658	2,658	0	0	0	0	0	2,658	0	0	0	34	06/15/2036	1.C FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		06/01/2024	CALL 100		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	266	11/01/2041	1.A FE
690353-XM-4	United States Internatio-SENIOR UNSECURE		06/15/2024	SINKING PAYMENT		28,571	28,571	28,571	28,571	0	0	0	0	0	28,571	0	0	0	513	12/15/2030	1.A
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		06/01/2024	CALL 100		10,000	10,000	10,000	10,002	0	(2)	0	(2)	0	10,001	0	(1)	(1)	227	09/01/2039	1.B FE
91412G-GX-7	University of California-REVENUE BONDS		05/15/2024	CALL 100		70,000	70,000	73,791	71,840	0	(76)	0	(76)	0	71,764	0	(1,764)	(1,764)	1,679	05/15/2031	1.C FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		06/25/2024	CALL 100		21,186	21,186	21,186	21,186	0	0	0	0	0	21,186	0	0	0	513	12/25/2043	1.A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		06/25/2024	CALL 100		19,692	19,692	19,692	19,692	0	0	0	0	0	19,692	0	0	0	356	10/25/2037	1.A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		06/25/2024	CALL 100		20,175	20,175	20,175	20,172	0	0	0	0	0	20,172	0	4	4	327	06/25/2041	1.A FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		06/25/2024	CALL 100		9,139	9,139	9,139	9,139	0	0	0	0	0	9,139	0	0	0	94	10/25/2049	1.A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		06/25/2024	CALL 100		14,443	14,443	14,443	14,436	0	0	0	0	0	14,436	0	7	7	201	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,192,875	3,146,755	3,664,647	3,444,530	0	(8,342)	0	(8,342)	0	3,436,186	0	(243,311)	(243,311)	127,320	XXX	XXX
00217L-AC-6	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 AS		04/15/2024	PAYDOWN		514,719	514,719	514,719	514,719	0	0	0	0	0	514,719	0	0	0	14,704	09/14/2036	1.A FE
00287Y-CV-9	AbbVie Inc-SENIOR UNSECURED		06/15/2024	MATURITY		2,000,000	2,000,000	2,138,480	2,007,718	0	(7,718)	0	(7,718)	0	2,000,000	0	0	0	38,500	06/15/2024	1.G FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		06/01/2024	PAYDOWN		11,536	11,536	10,794	11,198	0	339	0	339	0	11,536	0	0	0	444	06/01/2035	1.A FM
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		06/25/2024	PAYDOWN		633	633	475	229	0	404	0	404	0	633	0	0	0	12	10/25/2046	1.A FM
02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3		06/01/2024	PAYDOWN		23,364	23,364	23,568	23,379	0	(15)	0	(15)	0	23,364	0	0	0	369	12/01/2036	1.A FE
02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1		06/01/2024	PAYDOWN		14,512	14,512	14,512	14,506	0	7	0	7	0	14,512	0	0	0	212	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		06/01/2024	PAYDOWN		2,287	2,287	2,287	2,286	0	1	0	1	0	2,287	0	0	0	36	10/01/2052	1.A FE
03073E-AL-9	AMERISOURCEBERGEN CORP-SR UNSECURED		05/15/2024	MATURITY		1,000,000	1,000,000	997,150	999,854	0	146	0	146	0	1,000,000	0	0	0	17,000	05/15/2024	2.A FE
03765H-AA-9	Apollo Management Holdin-SENIOR UNSECURE		05/30/2024	MATURITY		2,000,000	2,000,000	1,994,440	1,999,681	0	319	0	319	0	2,000,000	0	0	0	40,000	05/30/2024	1.F FE
037833-AS-9	APPLE INC-SR UNSECURED		05/06/2024	MATURITY		3,000,000	3,000,000	2,997,480	2,999,825	0	175	0	175	0	3,000,000	0	0	0	47,339	05/06/2024	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A		06/15/2024	PAYDOWN		7,033	7,033	7,032	7,031	0	1	0	1	0	7,033	0	0	0	92	07/16/2040	1.A FE
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A		06/17/2024	PAYDOWN		59,590	59,590	59,579	59,579	0	11	0	11	0	59,590	0	0	0	472	07/17/2046	1.A FE
040555-CQ-5	ARIZONA PUBLIC SERVICE-SR UNSECURED		06/15/2024	MATURITY		3,000,000	3,000,000	2,997,240	2,999,828	0	172	0	172	0	3,000,000	0	0	0	50,250	06/15/2024	2.A FE
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		06/01/2024	PAYDOWN		10,850	10,899	9,549	10,595	0	286	0	286	0	10,850	0	0	0	180	06/01/2037	5.A FM
05608B-AA-8	BX Commercial Mortgage T-BX 2019-IMC A		04/15/2024	PAYDOWN		1,058,041	1,058,041	1,058,041	1,058,041	0	0	0	0	0	1,058,041	0	0	0	22,879	04/15/2034	1.A
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		06/01/2024	PAYDOWN		50,007	50,633	41,294	39,873	0	10,381	0	10,381	0	50,007	0	0	0	1,504	03/01/2036	1.A FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		06/01/2024	PAYDOWN		31,888	32,826	29,667	33,398	0	640	1,516	(876)	0	31,888	0	0	0	937	03/01/2036	4.C FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A		06/01/2024	PAYDOWN		1,740	1,740	1,683	1,740	0	0	0	0	0	1,740	0	0	0	34	02/01/2035	1.A FM
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		06/01/2024	PAYDOWN		1,523	1,523	1,483	1,523	0	0	0	0	0	1,523	0	0	0	29	02/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		06/01/2024	PAYDOWN		929	1,162	1,118	1,126	0	29	0	29	0	929	0	0	0	29	09/01/2035	4.C FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		06/01/2024	PAYDOWN		2,583	2,583	2,219	2,277	0	306	0	306	0	2,583	0	0	0	83	10/01/2035	4.B FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		06/01/2024	PAYDOWN		1,108	1,059	1,035	1,092	0	(32)	0	(32)	0	1,108	0	0	0	21	11/01/2035	3.A FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		06/01/2024	PAYDOWN		8,700	8,700	9,497	9,563	0	(862)	0	(862)	0	8,700	0	0	0	240	01/01/2036	1.A FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		06/01/2024	PAYDOWN		1,440	1,401	1,331	1,112	0	291	0	291	0	1,440	0	0	0	29	01/01/2037	1.A FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		06/01/2024	PAYDOWN		59	68	64	51	0	17	0	17	0	59	0	0	0	2	10/01/2036	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		06/01/2024	PAYDOWN		10,046	8,370	7,559	7,458	0	(2,053)	(6,913)	4,860	0	10,046	0	0	0	332	05/01/2036	1.A FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		06/01/2024	PAYDOWN		908	908	793	766	0	142	0	142	0	908	0	0	0	18	05/01/2037	1.A FM
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		06/01/2024	PAYDOWN		14,218	14,420	9,124	9,725	0	4,610	0	4,610	0	14,218	0	0	0	419	08/01/2037	1.A FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		06/01/2024	PAYDOWN		2,253	2,253	2,190	2,220	0	33	0	33	0	2,253	0	0	0	66	07/01/2035	1.A FM
06051G-FF-1	Bank of America Corp-SENIOR UNSECURED NO		04/01/2024	MATURITY		541,000	541,000	538,971	540,916	0	84	0	84	0	541,000	0	0	0	10,820	04/01/2024	1.G FE
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		06/01/2024	PAYDOWN		45,227	45,227	44,383	44,574	0	653	0	653	0	45,227	0	0	0	880	07/01/2052	1.A FE
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		06/01/2024	PAYDOWN		45,227	45,227	43,511	43,814	0	1,413	0	1,413	0	45,227	0	0	0	873	07/01/2052	1.C FE
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		06/01/2024	PAYDOWN		22,137	22,137	22,233	22,137	0	0	0	0	0	22,137	0	0	0	277	07/01/2034	4.A FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		06/01/2024	PAYDOWN		8,703	8,703	8,795	8,598	0	105	0	105	0	8,703	0	0	0	210	09/01/2033	1.A FM
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3		06/01/2024	PAYDOWN		22,883	22,883	22,793	22,860	0	23	0	23	0	22,883	0	0	0	570	07/01/2062	1.C FE
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		04/15/2024	PAYDOWN		359,197	359,197	359,192	359,194	0	2	0	2	0	359,197	0	0	0	6,129	11/15/2035	1.F FE
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4		06/01/2024	PAYDOWN		11,321	11,321	11,074	7,726	0	3,603	0	3,603	0	11,321	0	0	0	199	06/01/2036	1.A FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A		06/01/2024	PAYDOWN		40	38	48	37	0	33	0	33	0	40	0	0	0	1	11/01/2037	2.C FM
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		06/01/2024	PAYDOWN		2,112	2,116	1,038	911	0	1,206	0	1,206	0	2,112	0	0	0	112	07/01/2037	1.A FM
12563L-AS-6	CLI Funding VI LLC-2020-3A A		06/18/2024	PAYDOWN		25,000	25,000	24,995	24,996	0	4	0	4	0	25,000	0	0	0	202	10/18/2045	1.F FE
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		06/01/2024	PAYDOWN		72,753	72,753	73,572	73,502	0	(749)	0	(749)	0	72,753	0	0	0	835	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		06/01/2024	PAYDOWN		18,308	18,308	18,788	18,749	0	(441)	0	(441)	0	18,308	0	0	0	222	03/01/2051	1.A
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		06/01/2024	PAYDOWN		1,500	1,857	1,725	1,791	0	33	0	33	0	1,500	0	0	0	86	02/01/2037	3.B FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		06/01/2024	PAYDOWN		4,669	6,500	5,096	5,603	0	354	103	251	0	4,669	0	0	0	227	02/01/2037	1.A FM
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		04/01/2024	PAYDOWN		44,960	44,960	45,254	45,007	0	(46)	0	(46)	0	44,960	0	0	0	531	07/01/2048	1.A
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		06/01/2024	PAYDOWN		2,915	2,915	605	637	0	2,309	31	2,278	0	2,915	0	0	0	13	12/01/2036	1.A FM
12632Q-AX-1	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		06/01/2024	PAYDOWN		777,033	777,033	800,287	777,883	0	(850)	0	(850)	0	777,033	0	0	0	13,275	07/01/2047	1.A
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		06/01/2024	PAYDOWN		2,013	2,013	632	665	0	1,384	36	1,348	0	2,013	0	0	0	14	04/01/2037	1.A FM
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		06/01/2024	PAYDOWN		51,015	63,536	48,437	51,675	0	8,884	0	8,884	0	51,015	0	0	0	1,374	06/01/2036	3.B FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		06/01/2024	PAYDOWN		2,975	2,975	2,782	2,808	0	167	0	167	0	2,975	0	0	0	37	03/01/2043	1.A
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		06/01/2024	PAYDOWN		2,177	2,177	2,034	2,052	0	125	0	125	0	2,177	0	0	0	29	04/01/2043	1.A
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		06/01/2024	PAYDOWN		6,066	6,066	5,847	5,873	0	194	0	194	0	6,066	0	0	0	92	08/01/2043	1.A
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		06/10/2024	SINKING PAYMENT		27,841	27,841	27,841	27,842	0	0	0	0	0	27,841	0	0	0	618	01/11/2027	2.B
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		06/01/2024	PAYDOWN		762	1,233	971	1,058	0	100	0	100	0	762	0	0	0	24	02/01/2036	1.A FM
126670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF		06/01/2024	PAYDOWN		6,077	6,077	5,820	152,709	0	(146,632)	0	(146,632)	0	6,077	0	0	0	119	05/01/2036	1.A FM
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2		06/01/2024	PAYDOWN		18,451	18,451	18,866	18,346	0	105	0	105	0	18,451	0	0	0	301	10/01/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		06/01/2024	PAYDOWN		7,627	7,542	6,258	6,400	0	1,228	70	1,158	0	7,627	0	0	0	185	03/01/2038	1.A FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		06/01/2024	PAYDOWN		11,843	10,685	9,241	9,510	0	1,274	0	1,274	0	11,843	0	0	0	236	04/01/2035	1.A FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		06/01/2024	PAYDOWN		4,872	4,861	4,013	4,299	0	574	10	564	0	4,872	0	0	0	114	05/01/2035	1.A FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		06/01/2024	PAYDOWN		8,626	8,578	6,768	7,024	0	1,474	0	1,474	0	8,626	0	0	0	196	11/01/2035	1.A FM
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		04/01/2024	PAYDOWN		1,204	1,204	659	652	0	551	0	551	0	1,204	0	0	0	37	05/01/2036	3.C FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		06/01/2024	PAYDOWN		10,638	8,852	8,501	8,821	0	88	0	88	0	10,638	0	0	0	51	05/01/2036	1.A FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		05/01/2024	PAYDOWN		5,795	5,797	4,557	4,383	0	1,415	0	1,415	0	5,795	0	0	0	133	10/01/2035	4.C FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		05/01/2024	PAYDOWN		1,878	1,669	896	847	0	914	0	914	0	1,878	0	0	0	48	11/01/2035	1.A FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		06/01/2024	PAYDOWN		1,916	4,112	3,137	3,028	0	553	0	553	0	1,916	0	0	0	67	11/01/2035	5.A FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		06/01/2024	PAYDOWN		1,386	1,387	1,372	1,350	0	0	0	0	0	1,349	0	37	37	33	02/01/2033	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		06/01/2024	PAYDOWN		2,748	2,748	2,142	2,100	0	648	0	648	0	2,748	0	0	0	87	09/01/2035	3.A FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		06/01/2024	PAYDOWN		1,745	1,752	1,397	1,406	0	356	11	345	0	1,745	0	0	0	41	09/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		06/01/2024	PAYDOWN		90	91	55	54	0	7,369	(1,684)	9,053	0	90	0	0	0	195	08/01/2035	1.A FM
14310Q-AA-6	Carlyle GMS Finance MM C-CGFM 2015-1A A1		04/15/2024	PAYDOWN		251,211	251,211	251,211	251,211	0	0	0	0	0	251,211	0	0	0	9,477	10/15/2031	1.A FE
14310Q-AE-8	Carlyle GMS Finance MM C-CGFM 2015-1A A1		04/15/2024	PAYDOWN		83,737	83,737	83,737	83,729	0	8	0	8	0	83,737	0	0	0	1,909	10/15/2031	1.A FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		06/15/2024	PAYDOWN		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	21	12/15/2050	1.A FE
149123-CC-3	CATERPILLAR INC-SR UNSECURED		05/15/2024	MATURITY		1,000,000	1,000,000	999,830	999,972	0	28	0	28	0	1,000,000	0	0	0	17,000	05/15/2024	1.F FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		06/01/2024	PAYDOWN		52,498	52,498	52,367	52,247	0	251	0	251	0	52,498	0	0	0	995	06/01/2034	1.A FM
161175-AY-0	CHARTER COMM OPT LLC/CAP-FIRST LIEN		05/24/2024	CA_CASH_CLOSE		1,483,504	1,539,000	1,539,000	1,539,000	0	0	0	0	0	1,539,000	0	(55,496)	(55,496)	98,683	07/23/2025	2.C FE
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		06/01/2024	PAYDOWN		5,799	5,799	5,798	5,787	0	11	0	11	0	5,799	0	0	0	169	06/01/2032	1.A FM
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		06/01/2024	PAYDOWN		632	356	306	282	0	114	0	114	0	632	0	0	0	14	01/01/2036	1.A FM
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2		06/01/2024	PAYDOWN		13,571	14,351	10,586	11,909	0	2,244	0	2,244	0	13,571	0	0	0	307	09/01/2036	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		06/01/2024	PAYDOWN		8,021	8,022	7,338	7,396	0	628	0	628	0	8,021	0	0	0	130	09/01/2036	1.A FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		06/01/2024	PAYDOWN		1,300	1,300	1,171	1,192	0	108	0	108	0	1,300	0	0	0	52	03/01/2034	1.A FM
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		06/01/2024	PAYDOWN		33	33	32	33	0	0	0	0	0	33	0	0	0	1	06/01/2037	1.A FM
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A		04/01/2024	PAYDOWN		12,617	12,617	9,558	11,605	0	1,011	0	1,011	0	12,617	0	0	0	194	11/01/2035	1.A FM
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		06/01/2024	PAYDOWN		30,743	30,743	27,938	28,384	0	2,359	0	2,359	0	30,743	0	0	0	583	06/01/2058	1.A
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		06/25/2024	PAYDOWN		21,549	21,549	21,444	21,549	0	0	0	0	0	21,549	0	0	0	662	12/28/2048	1.A FE
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		06/01/2024	PAYDOWN		191,959	191,959	187,880	189,388	0	2,571	0	2,571	0	191,959	0	0	0	3,835	03/01/2067	1.A FE
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		06/01/2024	PAYDOWN		61,203	61,203	61,203	61,202	0	1	0	1	0	61,203	0	0	0	376	01/01/2065	1.A FE
20030N-CR-0	Comcast Corp-SENIOR UNSECURED		04/15/2024	MATURITY		5,000,000	5,000,000	4,947,600	4,984,094	0	15,906	0	15,906	0	5,000,000	0	0	0	92,500	04/15/2024	1.G FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		06/25/2024	PAYDOWN		10,532	10,532	10,530	10,531	0	1	0	1	0	10,532	0	0	0	122	10/25/2040	1.A FE
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		06/01/2024	PAYDOWN		2,175	2,175	2,189	2,168	0	7	0	7	0	2,175	0	0	0	56	06/01/2033	4.C FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		05/01/2024	PAYDOWN		2,747	228	814	188	0	264	(210)	474	0	2,747	0	0	0	(252)	09/01/2035	4.A FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		06/01/2024	PAYDOWN		761	761	701	684	0	95	18	77	0	761	0	0	0	13	08/01/2035	3.B FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		06/01/2024	PAYDOWN		25,004	24,696	14,229	14,027	0	10,796	0	10,796	0	25,004	0	0	0	652	02/01/2036	1.A FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		06/01/2024	PAYDOWN		3,383	3,383	3,038	3,049	0	334	0	334	0	3,383	0	0	0	32	02/01/2043	1.A
233046-AF-8	DNKN 2017-1A A2II		05/20/2024	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	11/20/2047	2.B FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		05/20/2024	PAYDOWN		8,125	8,125	8,245	8,195	0	(70)	0	(70)	0	8,125	0	0	0	163	05/20/2049	1.C FE
24422E-SP-5	John Deere Capital Corp-SR UNSECURED		06/12/2024	MATURITY		2,000,000	2,000,000	1,998,480	1,999,901	0	99	0	99	0	2,000,000	0	0	0	33,500	06/12/2024	1.F FE
24703T-AD-8	Dell International LLC /-FIRST LIEN		05/20/2024	CALL 101.679		303,003	298,000	314,713	302,728	0	(459)	0	(459)	0	302,269	0	734	734	4,684	06/15/2026	2.B FE
251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A		06/25/2024	VARIOUS		(5,798)	(5,798)	(4,972)	(6,624)	0	821	0	821	0	(5,798)	0	0	0	(27)	03/25/2025	1.A FM
26078J-AE-0	DowDuPont Inc-SENIOR UNSECURED		06/15/2024	CALL 105.6476497		832,503	788,000	1,031,902	999,647	0	(5,403)	0	(5,403)	0	994,244	0	(161,741)	(161,741)	24,450	11/15/2038	2.A FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		04/20/2024	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	01/20/2051	2.C FE
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		06/15/2024	PAYDOWN		26,590	26,590	26,589	26,590	0	0	0	0	0	26,590	0	0	0	110	04/15/2033	1.A FE
31982Q-AX-7	First Commonwealth Bank-SUBORDINATED		06/01/2024	CALL 100		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	75,901	06/01/2028	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
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		04/25/2024	PAYDOWN		236,547	236,547	236,544	236,536	0	11	0	11	0	236,547	0	0	0	4,530	01/25/2032	1.A FE
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		06/25/2024	PAYDOWN		15,798	15,798	14,110	15,764	0	35	0	35	0	15,798	0	0	0	236	10/25/2036	1.A FM
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		06/01/2024	PAYDOWN		2,372	2,559	1,268	1,344	0	1,172	46	1,126	0	2,372	0	0	0	59	04/01/2036	1.A FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		06/01/2024	PAYDOWN		1,613	1,613	1,464	1,374	0	239	0	239	0	1,613	0	0	0	48	11/01/2035	1.A FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		06/01/2024	PAYDOWN		1,890	1,890	1,863	1,814	0	75	0	75	0	1,890	0	0	0	41	11/01/2035	1.A FM
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8		06/01/2024	PAYDOWN		157	143	113	11	0	3,219	0	3,219	0	157	0	0	0	34	02/01/2037	1.A FM
347466-AE-4	Fort Irwin Land LLC-UNSECURED		06/15/2024	SINKING PAYMENT		51,988	51,988	48,968	50,237	0	1,751	0	1,751	0	51,988	0	0	0	1,378	12/15/2035	1.F FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		06/15/2024	PAYDOWN		24,576	24,576	24,572	24,523	0	54	0	54	0	24,576	0	0	0	408	11/15/2034	1.A FE
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF		06/01/2024	PAYDOWN		3,025	3,025	1,906	773	0	2,252	0	2,252	0	3,025	0	0	0	26	09/01/2036	1.A FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		05/01/2024	PAYDOWN		4,141	3,854	3,688	3,785	0	(1,719)	0	(1,719)	0	4,141	0	0	0	78	01/01/2036	1.A FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		06/01/2024	PAYDOWN		26,021	26,052	23,609	23,795	0	2,253	0	2,253	0	26,021	0	0	0	823	09/01/2035	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		06/01/2024	PAYDOWN		1,586	1,586	1,594	1,586	0	0	0	0	0	1,586	0	0	0	35	09/01/2034	1.A FM
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2		06/01/2024	PAYDOWN		4,185	4,185	4,116	4,164	0	21	0	21	0	4,185	0	0	0	104	12/01/2034	1.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		06/01/2024	PAYDOWN		2,078	2,078	2,046	2,014	0	65	0	65	0	2,078	0	0	0	48	02/01/2035	2.C FM
36298G-AA-7	GSPA Monetization Trust-SECURED		06/09/2024	SINKING PAYMENT		36,015	36,015	36,831	36,233	0	(218)	0	(218)	0	36,015	0	0	0	966	10/09/2029	2.A FE
38173M-AA-0	Golub Capital BDC Inc-SENIOR UNSECURED		04/08/2024	CALL 100		3,000,000	3,000,000	2,997,600	2,999,705	0	266	0	266	0	2,999,971	0	29	29	48,656	04/15/2024	2.C FE
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		06/01/2024	PAYDOWN		3,245	3,245	3,229	3,289	0	(43)	0	(43)	0	3,245	0	0	0	75	09/01/2034	1.A FM
40434C-AD-7	HSBC USA INC-SR UNSECURED		06/23/2024	MATURITY		2,000,000	2,000,000	1,991,480	1,999,521	0	479	0	479	0	2,000,000	0	0	0	34,611	06/23/2024	1.F FE
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		06/01/2024	PAYDOWN		10,494	10,669	10,597	10,273	0	337	0	337	0	10,494	0	0	0	237	04/01/2047	1.C FM
44891A-BB-2	Hyundai Capital America-SENIOR UNSECURED		06/20/2024	MATURITY		2,000,000	2,000,000	1,999,900	1,999,976	0	24	0	24	0	2,000,000	0	0	0	34,000	06/20/2024	2.A FE
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		06/25/2024	PAYDOWN		3,205	3,205	2,692	3,033	0	172	0	172	0	3,205	0	0	0	81	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		06/25/2024	PAYDOWN		904	521	253	261	339	(100)	0	239	0	904	0	0	0	28	08/25/2035	1.A FM
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		06/17/2024	PAYDOWN		30,865	30,865	27,932	30,865	0	0	0	0	0	30,865	0	0	0	826	01/17/2038	1.A FE
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		06/15/2024	PAYDOWN		6,813	6,813	6,811	6,790	0	23	0	23	0	6,813	0	0	0	110	12/15/2048	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		06/15/2024	PAYDOWN		16,458	16,458	16,453	16,453	0	4	0	4	0	16,458	0	0	0	335	10/15/2056	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		06/15/2024	PAYDOWN		22,848	22,848	22,619	22,703	0	145	0	145	0	22,848	0	0	0	279	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		06/17/2024	PAYDOWN		9,945	9,945	9,938	9,933	0	12	0	12	0	9,945	0	0	0	142	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		06/15/2024	PAYDOWN		20,877	20,877	20,872	20,876	0	0	0	0	0	20,877	0	0	0	358	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		06/15/2024	PAYDOWN		19,169	19,169	19,154	19,156	0	13	0	13	0	19,169	0	0	0	334	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		06/15/2024	PAYDOWN		8,293	8,293	8,289	8,288	0	5	0	5	0	8,293	0	0	0	139	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		06/15/2024	PAYDOWN		28,464	28,464	28,236	28,264	0	200	0	200	0	28,464	0	0	0	431	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		06/15/2024	PAYDOWN		29,943	29,943	30,016	30,002	0	(59)	0	(59)	0	29,943	0	0	0	432	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		06/15/2024	PAYDOWN		42,191	42,191	41,815	42,082	0	109	0	109	0	42,191	0	0	0	557	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		06/15/2024	PAYDOWN		18,946	18,946	18,983	18,975	0	(29)	0	(29)	0	18,946	0	0	0	311	03/15/2058	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		06/15/2024	PAYDOWN		2,962	2,962	2,959	2,959	0	2	0	2	0	2,962	0	0	0	45	08/16/2060	1.A FE
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		06/01/2024	PAYDOWN		1,600	1,600	1,420	1,569	0	31	0	31	0	1,600	0	0	0	32	07/01/2035	1.A FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		05/01/2024	PAYDOWN		371	371	214	203	0	168	0	168	0	371	0	0	0	12	01/01/2036	2.C FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		06/01/2024	PAYDOWN		1,061	593	(19)	225	0	9,492	(510)	10,002	0	1,061	0	0	0	21	12/01/2035	1.A FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		06/01/2024	PAYDOWN		42,622	42,622	32,694	32,814	0	10,072	264	9,808	0	42,622	0	0	0	793	03/01/2036	1.A FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		06/01/2024	PAYDOWN		1,274	1,180	632	682	0	508	3	505	0	1,274	0	0	0	35	03/01/2036	1.A FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		06/01/2024	PAYDOWN		2,712	2,719	1,735	1,762	0	958	1	957	0	2,712	0	0	0	85	03/01/2036	4.B FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		06/01/2024	PAYDOWN		1,955	1,956	1,560	1,055	0	900	0	900	0	1,955	0	0	0	61	06/01/2036	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		06/01/2024	PAYDOWN		28	28	27	22	0	7	0	7	0	28	0	0	0	1	04/01/2037	1.A FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		06/01/2024	PAYDOWN		138	138	75	64	0	74	0	74	0	138	0	0	0	3	06/01/2037	3.C FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		05/01/2024	PAYDOWN		624	787	441	409	0	302	(1)	303	0	624	0	0	0	12	06/01/2037	4.B FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		06/01/2024	PAYDOWN		242	242	144	137	0	105	0	105	0	242	0	0	0	6	08/01/2037	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
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		06/01/2024	PAYDOWN		3,657	215	8	117	0	1,518	0	1,518	0	3,657	0	0	0	9	08/01/2037	1.A FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		06/01/2024	PAYDOWN		13,533	13,533	10,708	12,780	0	753	0	753	0	13,533	0	0	0	273	07/01/2037	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		06/01/2024	PAYDOWN		39,973	44,580	21,052	26,300	0	15,875	0	15,875	0	39,973	0	0	0	1,166	04/01/2037	1.A FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		06/01/2024	PAYDOWN		15,316	15,316	10,771	12,668	0	2,649	0	2,649	0	15,316	0	0	0	451	03/01/2039	1.A FM
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		05/25/2024	PAYDOWN		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	301	02/26/2052	2.B FE
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		06/01/2024	PAYDOWN		3,313	3,313	3,354	3,358	0	(45)	0	(45)	0	3,313	0	0	0	53	02/01/2050	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		06/25/2024	PAYDOWN		10,550	24,617	22,695	23,545	0	769	0	769	0	10,550	0	0	0	1,198	06/25/2047	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		06/01/2024	PAYDOWN		5,504	5,504	2,376	4,786	0	718	0	718	0	5,504	0	0	0	146	01/01/2037	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		06/01/2024	PAYDOWN		20,276	20,734	7,376	13,027	0	7,402	0	7,402	0	20,276	0	0	0	407	01/01/2039	1.A FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		06/01/2024	PAYDOWN		39,071	40,756	5,742	12,678	0	25,920	0	25,920	0	39,071	0	0	0	832	09/01/2036	1.A FM
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		04/30/2024	PAYDOWN		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	48	07/30/2047	2.B FE
48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A		06/20/2024	PAYDOWN		472,844	472,844	472,893	473,585	0	(465)	0	(465)	0	472,844	0	0	0	18,058	12/20/2029	1.A FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		06/15/2024	PAYDOWN		70,978	70,978	69,601	70,606	0	372	0	372	0	70,978	0	0	0	1,143	01/15/2042	3.A FE
52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED		04/08/2024	CA_CASH_CLOSE		987,800	1,000,000	997,180	999,628	0	90	0	90	0	999,717	0	(11,917)	(11,917)	20,000	02/13/2025	2.A FE
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		06/25/2024	PAYDOWN		39,070	39,070	33,320	42,075	0	(3,005)	0	(3,005)	0	39,070	0	0	0	648	02/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		06/01/2024	PAYDOWN		1,080	2,422	1,565	1,682	0	249	0	249	0	1,080	0	0	0	39	01/01/2037	1.A FM
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		06/17/2024	PAYDOWN		84,815	84,815	84,815	84,815	0	0	0	0	0	84,815	0	0	0	3,159	07/15/2036	1.A FE
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		06/01/2024	PAYDOWN		121	121	80	83	0	41	2	39	0	121	0	0	0	3	05/01/2036	1.A FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		06/25/2024	PAYDOWN		26,921	26,921	24,347	26,896	0	1,321	0	1,321	0	26,921	0	0	0	241	09/25/2037	1.A FM
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		06/01/2024	PAYDOWN		88,194	88,194	89,278	89,220	0	(1,026)	0	(1,026)	0	88,194	0	0	0	954	04/01/2051	1.A
594918-CG-7	Microsoft Corp-SENIOR UNSECURED		06/10/2024	EXCHANGE OFFER		1,997,998	2,000,000	1,997,529	1,997,641	0	357	0	357	0	1,997,998	0	0	0	50,056	09/15/2026	1.A FE
59523U-AL-1	Mid-America Apartments L-SENIOR UNSECURE		06/15/2024	MATURITY		2,000,000	2,000,000	1,977,460	1,998,753	0	1,247	0	1,247	0	2,000,000	0	0	0	37,500	06/15/2024	1.G FE
61746B-DQ-6	Morgan Stanley-SR UNSECURED		04/29/2024	MATURITY		2,000,000	2,000,000	1,982,480	1,999,243	0	757	0	757	0	2,000,000	0	0	0	38,750	04/29/2024	1.G FE
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		06/01/2024	PAYDOWN		4,745	4,745	1,407	1,460	0	3,354	69	3,285	0	4,745	0	0	0	24	10/01/2046	1.A FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		06/01/2024	PAYDOWN		9,378	9,378	8,543	8,987	0	391	0	391	0	9,378	0	0	0	127	02/01/2037	1.A FM
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1		06/01/2024	PAYDOWN		6,582	6,582	4,196	3,924	0	2,658	0	2,658	0	6,582	0	0	0	45	04/01/2037	1.A FM
61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2		06/25/2024	PAYDOWN		3,626	3,626	1,994	4,680	0	(1,055)	0	(1,055)	0	3,626	0	0	0	104	05/25/2035	1.A FM
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		06/01/2024	PAYDOWN		8,244	8,244	7,873	7,951	0	293	0	293	0	8,244	0	0	0	121	07/01/2043	1.A
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		06/25/2024	PAYDOWN		21,040	21,040	21,039	21,039	0	0	0	0	0	21,040	0	0	0	369	11/25/2025	2.C FE
62960N-AA-5	NXT Capital CLO 2020-1 L-NXTC 2020-1A A		04/22/2024	PAYDOWN		871,291	871,291	871,291	871,291	0	0	0	0	0	871,291	0	0	0	33,488	01/20/2031	1.A FE
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		04/30/2024	PAYDOWN		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	323	01/30/2052	2.C FE
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1		06/01/2024	PAYDOWN		158	158	36	38	0	122	1	121	0	158	0	0	0	1	07/01/2036	1.A FM
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		06/01/2024	PAYDOWN		1,115	1,115	206	210	0	908	3	905	0	1,115	0	0	0	7	10/01/2036	1.A FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		06/01/2024	PAYDOWN		557	557	371	105	0	452	0	452	0	557	0	0	0	3	10/01/2036	1.A FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		06/01/2024	PAYDOWN		8,151	8,151	2,969	3,072	0	5,208	129	5,079	0	8,151	0	0	0	82	01/01/2036	1.A FM
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A		06/01/2024	PAYDOWN		338	2,026	2,015	1,052	0	883	0	883	0	338	0	0	0	75	03/01/2047	1.A FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		06/01/2024	PAYDOWN		6,928	7,117	5,914	6,226	0	(2,711)	0	(2,711)	0	6,928	0	0	0	173	12/01/2036	1.A FM
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		06/01/2024	PAYDOWN		12,750	12,750	11,666	12,323	0	426	0	426	0	12,750	0	0	0	232	11/01/2048	1.A
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		06/20/2024	PAYDOWN		22,203	22,203	22,202	22,202	0	1	0	1	0	22,203	0	0	0	139	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		06/20/2024	PAYDOWN		22,203	22,203	22,194	22,196	0	7	0	7	0	22,203	0	0	0	166	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		06/20/2024	PAYDOWN		26,908	26,908	26,904	26,905	0	4	0	4	0	26,908	0	0	0	135	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		06/20/2024	PAYDOWN		21,527	21,527	21,524	21,524	0	3	0	3	0	21,527	0	0	0	141	01/20/2051	1.A FE
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		06/01/2024	PAYDOWN		3,741	3,741	3,722	3,717	0	24	0	24	0	3,741	0	0	0	72	01/01/2059	1.A
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		06/01/2024	PAYDOWN		8,951	8,951	8,722	8,745	0	206	0	206	0	8,951	0	0	0	137	09/01/2043	1.A
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		06/01/2024	PAYDOWN		9,424	9,424	9,635	9,711	0	(286)	0	(286)	0	9,424	0	0	0	150	01/01/2050	1.A
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		06/01/2024	PAYDOWN		9,613	9,613	9,806	9,764	0	(150)	0	(150)	0	9,613	0	0	0	155	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		06/01/2024	PAYDOWN		1,951	1,951	1,979	1,993	0	(43)	0	(43)	0	1,951	0	0	0	29	11/01/2049	1.A
74331C-AA-6	Progress Residential 202-PROG 2020-SFR1		06/01/2024	PAYDOWN		1,493,314	1,493,314	1,493,265	1,493,171	0	143	0	143	0	1,493,314	0	0	0	12,932	04/01/2037	1.A FE
74331C-AB-4	Progress Residential 202-PROG 2020-SFR1		06/01/2024	PAYDOWN		500,000	500,000	499,994	499,957	0	43	0	43	0	500,000	0	0	0	5,082	04/01/2037	1.A FE
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		06/01/2024	PAYDOWN		98,158	98,158	97,269	97,356	0	803	0	803	0	98,158	0	0	0	915	04/01/2051	1.A
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		06/01/2024	PAYDOWN		1,743	2,172	1,982	1,995	0	143	0	143	0	1,743	0	0	0	56	03/01/2037	4.A FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		06/26/2024	PAYDOWN		14,122	14,122	13,257	12,398	0	1,724	0	1,724	0	14,122	0	0	0	227	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		06/01/2024	PAYDOWN		12,053	9,126	4,216	6,664	0	4,062	0	4,062	0	12,053	0	0	0	147	06/01/2037	1.A FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		06/01/2024	PAYDOWN		1,981	2,760	1,955	2,463	0	52	0	52	0	1,981	0	0	0	97	08/01/2036	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		06/01/2024	PAYDOWN		9,877	9,877	10,030	10,109	0	(232)	0	(232)	0	9,877	0	0	0	178	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		06/01/2024	PAYDOWN		3,753	3,753	3,585	3,446	0	307	0	307	0	3,753	0	0	0	62	02/01/2050	1.A
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		06/25/2024	PAYDOWN		40,610	40,610	40,296	40,396	0	214	0	214	0	40,610	0	0	0	560	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		05/25/2024	PAYDOWN		43,920	43,920	43,920	43,920	0	0	0	0	0	43,920	0	0	0	516	04/26/2060	1.A FE
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		06/25/2024	PAYDOWN		5,783	6,785	4,919	5,376	0	1,115	0	1,115	0	5,783	0	0	0	169	09/25/2036	1.A FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		06/01/2024	PAYDOWN		2,167	2,643	1,574	1,787	0	676	0	676	0	2,167	0	0	0	71	04/01/2037	1.A FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		06/01/2024	PAYDOWN		10,934	18,318	16,728	17,316	0	766	0	766	0	10,934	0	0	0	525	07/01/2037	5.A FM
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		06/01/2024	PAYDOWN		6,683	6,683	4,812	5,234	0	1,449	0	1,449	0	6,683	0	0	0	100	09/01/2037	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		06/01/2024	PAYDOWN		22,529	22,529	20,339	20,572	0	1,957	0	1,957	0	22,529	0	0	0	360	02/01/2035	1.A FM
76042E-AA-7	Republic Finance Issuanc-REPS 2020-A A		06/20/2024	PAYDOWN		243,152	243,152	243,110	243,146	0	7	0	7	0	243,152	0	0	0	2,588	11/20/2030	1.A FE
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		06/01/2024	PAYDOWN		1,303	1,943	1,784	1,395	0	477	0	477	0	1,303	0	0	0	59	10/01/2035	1.A FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		06/01/2024	PAYDOWN		2,688	2,844	2,442	2,644	0	352	79	273	0	2,688	0	0	0	78	01/01/2036	5.A FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		06/01/2024	PAYDOWN		2,399	2,350	2,225	2,285	0	52	0	52	0	2,399	0	0	0	55	02/01/2036	4.C FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		06/01/2024	PAYDOWN		1,665	1,631	1,630	1,433	0	4,775	0	4,775	0	1,665	0	0	0	169	02/01/2036	3.C FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		06/01/2024	PAYDOWN		18,511	18,511	16,465	17,098	0	1,318	0	1,318	0	18,511	0	0	0	407	05/01/2035	1.A FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		06/25/2024	PAYDOWN		151,027	151,027	151,026	151,487	0	(460)	0	(460)	0	151,027	0	0	0	1,316	10/25/2050	1.A FE
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		06/01/2024	PAYDOWN		22,778	22,778	23,177	23,218	0	(440)	0	(440)	0	22,778	0	0	0	373	12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		06/01/2024	PAYDOWN		7,078	7,078	6,701	6,757	0	321	0	321	0	7,078	0	0	0	82	05/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		05/01/2024	PAYDOWN		1,540	1,540	1,520	1,522	0	18	0	18	0	1,540	0	0	0	29	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		06/01/2024	PAYDOWN		18,913	18,913	16,943	17,159	0	1,754	0	1,754	0	18,913	0	0	0	171	02/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		06/01/2024	PAYDOWN		1,876	1,876	1,915	1,939	0	(63)	0	(63)	0	1,876	0	0	0	29	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		06/01/2024	PAYDOWN		9,113	9,113	9,338	9,483	0	(370)	0	(370)	0	9,113	0	0	0	141	03/01/2050	1.A
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		04/25/2024	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	49	10/25/2049	2.C FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW		05/20/2024	PAYDOWN		1,875	1,875	1,908	1,904	0	(29)	0	(29)	0	1,875	0	0	0	21	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		05/20/2024	PAYDOWN		3,125	3,125	3,321	3,242	0	(117)	0	(117)	0	3,125	0	0	0	29	01/20/2050	1.C FE
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		06/25/2024	PAYDOWN		42,069	42,069	32,183	42,069	0	0	0	0	0	42,069	0	0	0	558	12/25/2035	1.A FM
84858D-AA-6	SPIRIT AIR 2015-1 PTT A-SECURED		06/04/2024	VARIOUS		525,497	563,234	563,234	563,391	0	(21)	0	(21)	0	563,370	0	(37,873)	(37,873)	15,476	04/01/2028	3.A FE
84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		06/05/2024	SEAPORT GROUP		592,067	672,803	672,803	672,964	0	(16)	0	(16)	0	672,947	0	(80,881)	(80,881)	18,355	02/15/2030	2.B FE
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		06/01/2024	PAYDOWN		3,662	3,662	3,072	3,146	0	579	63	516	0	3,662	0	0	0	99	01/01/2037	1.A FM
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		06/20/2024	PAYDOWN		8,748	8,748	8,743	8,746	0	2	0	2	0	8,748	0	0	0	144	10/20/2046	1.C FE
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		04/20/2024	PAYDOWN		1,823,785	1,849,021	1,848,542	1,848,880	0	141	0	141	0	1,823,785	0	0	0	24,000	10/20/2048	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		06/20/2024	PAYDOWN		1,250	1,250	1,230	1,244	0	6	0	6	0	1,250	0	0	0	22	04/20/2045	1.C FE
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		05/25/2024	PAYDOWN		3,150	3,119	2,179	1,664	0	1,464	0	1,464	0	3,150	0	0	0	86	08/25/2035	1.A FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		06/01/2024	PAYDOWN		2,051	2,066	1,365	1,372	0	709	0	709	0	2,051	0	0	0	32	09/01/2035	1.A FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		06/01/2024	PAYDOWN		5,642	5,573	4,058	4,115	0	2,717	(455)	3,172	0	5,642	0	0	0	164	05/01/2036	1.A FM
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		06/15/2024	PAYDOWN		7,249	7,249	7,245	7,246	0	3	0	3	0	7,249	0	0	0	122	01/15/2071	1.A FE
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		06/25/2024	PAYDOWN		5,056	5,056	1,204	1,355	0	3,734	33	3,701	0	5,056	0	0	0	20	03/25/2037	1.A FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		06/01/2024	PAYDOWN		5,415	5,415	1,568	1,617	0	3,857	59	3,798	0	5,415	0	0	0	42	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		06/25/2024	PAYDOWN		7,761	7,761	6,624	10,313	0	(2,553)	0	(2,553)	0	7,761	0	0	0	159	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		06/25/2024	PAYDOWN		10,439	10,439	5,428	9,127	0	1,312	0	1,312	0	10,439	0	0	0	49	08/25/2038	1.A FM
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		05/30/2024	PAYDOWN		809,102	809,102	809,102	809,159	0	(57)	0	(57)	0	809,102	0	0	0	29,235	11/16/2039	2.C FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		06/16/2024	PAYDOWN		125,954	125,954	131,301	128,595	0	(2,641)	0	(2,641)	0	125,954	0	0	0	2,743	10/16/2040	1.F FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		06/17/2024	PAYDOWN		62,390	62,390	59,368	60,995	0	1,382	0	1,382	0	62,390	0	0	0	1,344	04/17/2049	1.F FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		06/17/2024	PAYDOWN		36,155	36,155	36,147	36,151	0	4	0	4	0	36,155	0	0	0	362	10/18/2049	1.F FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		05/28/2024	PAYDOWN		9,948	9,948	9,948	9,948	0	0	0	0	0	9,948	0	0	0	93	02/28/2051	1.F FE
90932L-AA-5	UNITED AIR 2015-1 AA PTT-FIRST LIEN		06/01/2024	SINKING PAYMENT		72,530	72,530	72,530	72,542	0	(12)	0	(12)	0	72,530	0	0	0	1,251	12/01/2027	1.E FE
90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE		04/11/2024	SINKING PAYMENT		26,673	26,673	26,673	26,677	0	(5)	0	(5)	0	26,673	0	0	0	533	04/11/2026	1.G FE
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		06/20/2024	PAYDOWN		911,736	911,736	911,736	911,736	0	0	0	0	0	911,736	0	0	0	14,293	07/15/2044	1.G FE
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		06/01/2024	PAYDOWN		175,831	175,831	175,828	175,831	0	0	0	0	0	175,831	0	0	0	3,666	08/01/2067	1.A FE
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		06/01/2024	PAYDOWN		35,163	35,163	35,162	35,163	0	0	0	0	0	35,163	0	0	0	844	08/01/2067	1.B FE
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		06/01/2024	PAYDOWN		5,731	5,816	5,318	5,893	0	(142)	0	(142)	0	5,731	0	0	0	96	02/01/2037	1.A FM
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		06/01/2024	PAYDOWN		8,374	7,145	6,907	6,989	0	(4,632)	0	(4,632)	0	8,374	0	0	0	427	01/01/2047	1.A FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		05/01/2024	PAYDOWN		10,773	10,606	9,960	10,905	0	(25,844)	0	(25,844)	0	10,773	0	0	0	561	11/01/2036	3.A FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		05/01/2024	PAYDOWN		45	620	521	554	0	8	4	4	0	45	0	0	0	13	07/01/2036	4.C FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		06/25/2024	PAYDOWN		639	1,246	985	297	0	933	0	933	0	639	0	0	0	104	07/25/2036	1.A FM
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		06/01/2024	PAYDOWN		42,683	42,683	43,443	43,776	0	(1,093)	0	(1,093)	0	42,683	0	0	0	677	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		06/01/2024	PAYDOWN		3,397	3,397	3,438	3,462	0	(65)	0	(65)	0	3,397	0	0	0	41	12/01/2049	1.A
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		06/15/2024	PAYDOWN		7,549	7,549	7,549	7,549	0	0	0	0	0	7,549	0	0	0	143	06/15/2049	2.B FE
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		06/11/2024	PAYDOWN		86,051	86,051	85,938	86,046	0	5	0	5	0	86,051	0	0	0	967	03/01/2034	1.A FE
96928*-CQ-8	William Blair & Company, Trust Certifcat		06/15/2024	SINKING PAYMENT		10,798	10,798	10,798	10,798	0	0	0	0	0	10,798	0	0	0	300	06/15/2033	3.A
96928*-CR-6	William Blair & Company, Trust Certifcat		06/15/2024	SINKING PAYMENT		13,220	13,220	13,220	13,220	0	0	0	0	0	13,220	0	0	0	368	05/15/2034	3.A
969457-BW-9	Williams Cos Inc/The-SENIOR UNSECURED		06/24/2024	MATURITY		250,000	250,000	249,345	249,959	0	41	0	41	0	250,000	0	0	0	5,688	06/24/2024	2.B FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		06/15/2024	PAYDOWN		23,832	23,832	23,831	23,832	0	0	0	0	0	23,832	0	0	0	321	03/15/2045	1.F FE
97650W-AF-5	Wintrust Financial Corp-SUBORDINATED		06/13/2024	MATURITY		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	62,500	06/13/2024	2.B FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		06/01/2024	PAYDOWN		4,766	4,766	4,736	4,737	0	29	0	29	0	4,766	0	0	0	70	06/01/2044	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		04/30/2024	PAYDOWN		5,163	5,163	4,992	5,036	0	127	0	127	0	5,163	0	0	0	84	07/30/2051	2.B FE
11271R-AA-7	Brookfield Finance Inc-SENIOR UNSECURED	A	04/01/2024	MATURITY		266,000	266,000	265,314	265,961	0	39	0	39	0	266,000	0	0	0	5,320	04/01/2024	1.G FE
000844-AA-8	ABPCI Direct Lending Fun-ABPCI 2020-8A A	D	06/05/2024	PAYDOWN		2,000,000	2,000,000	2,007,500	2,000,000	0	0	0	0	0	2,000,000	0	0	0	95,047	04/20/2032	1.A FE
03330P-AA-7	ANCHORAGE CREDIT FUNDING-SERIES 18-5A CL	D	04/25/2024	PAYDOWN		397,179	397,179	397,179	397,179	0	0	0	0	0	397,179	0	0	0	8,142	04/25/2036	1.A FE
03665L-AA-1	Antares CLO 2018-3 LTD-ANTR 2018-3A A1	D	04/22/2024	PAYDOWN		213,907	213,907	213,907	213,921	0	(15)	0	(15)	0	213,907	0	0	0	8,154	01/20/2031	1.A FE
04016U-AE-7	ARES XLVI CLO Ltd-ARES 2017-46A A2	D	05/20/2024	PAYDOWN		5,600,000	5,600,000	5,482,400	5,542,192	0	57,808	0	57,808	0	5,600,000	0	0	0	230,949	01/15/2030	1.A FE
04017W-AE-2	Ares LIV CLO Ltd-ARES 2019-54A B	D	05/03/2024	PAYDOWN		1,000,000	1,000,000	991,500	982,677	0	17,323	0	17,323	0	1,000,000	0	0	0	41,465	10/15/2032	1.C FE
05578D-AG-7	BPCE SA-SR UNSECURED	D	04/15/2024	MATURITY		4,000,000	4,000,000	3,992,800	3,999,592	0	408	0	408	0	4,000,000	0	0	0	80,000	04/15/2024	1.E FE
10901U-AA-0	Brigade Debt Funding I L-BDF 2018-1A A	D	04/25/2024	PAYDOWN		107,240	107,240	107,240	107,240	0	0	0	0	0	107,240	0	0	0	2,279	04/25/2036	1.A FE
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	D	04/17/2024	PAYDOWN		2,451	2,451	2,451	2,451	0	0	0	0	0	2,451	0	0	0	56	02/15/2038	1.A FE
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	04/15/2024	PAYDOWN		16,999	16,999	16,999	16,999	0	0	0	0	0	16,999	0	0	0	634	07/15/2030	1.A FE
28510-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D	04/15/2024	PAYDOWN		522,583	522,583	522,583	522,583	0	0	0	0	0	522,583	0	0	0	23,972	10/15/2029	1.A FE
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	05/15/2024	PAYDOWN		48,396	48,396	48,396	48,396	0	0	0	0	0	48,396	0	0	0	1,787	02/15/2029	1.A FE
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1	D	04/22/2024	PAYDOWN		235,336	235,336	235,336	235,453	0	(117)	0	(117)	0	235,336	0	0	0	9,675	07/20/2030	1.A FE
28852L-AN-3	Ellington Clo III Ltd-ECLO 2018-3A A2R	D	04/22/2024	PAYDOWN		376,538	376,538	376,538	376,538	0	0	0	0	0	376,538	0	0	0	15,693	07/20/2030	1.A FE
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	D	05/20/2024	PAYDOWN		3,000,000	3,000,000	2,910,000	2,908,482	0	91,518	0	91,518	0	3,000,000	0	0	0	123,904	04/15/2033	1.A FE
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	06/16/2024	PAYDOWN		186,406	186,406	186,406	186,406	0	0	0	0	0	186,406	0	0	0	6,146	12/16/2036	1.A FE
34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	04/10/2024	PAYDOWN		703,076	703,076	703,273	703,076	0	0	0	0	0	703,076	0	0	0	28,470	07/10/2030	1.A FE
34961P-AL-4	Fortress Credit BSL V Lt-FCBSL 2017-2A B	D	04/11/2024	PAYDOWN		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	47,653	07/11/2030	1.B FE
36361W-AW-6	Gallatin CLO IX 2018-1 L-GALL 2018-1A B3	D	04/22/2024	PAYDOWN		93,801	93,801	93,801	93,770	0	31	0	31	0	93,801	0	0	0	2,225	01/21/2028	1.A FE
38172F-AA-6	Golub Capital Partners C-GOCAP 2017-34A	D	05/06/2024	PAYDOWN		250,611	250,611	250,611	250,611	0	0	0	0	0	250,611	0	0	0	9,242	03/14/2031	1.A FE
38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A	D	05/06/2024	PAYDOWN		133,237	133,237	133,237	133,237	0	0	0	0	0	133,237	0	0	0	4,846	11/05/2029	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
38175B-AA-2	Golub Capital Partners C-GOCAP 2018-36A	D	05/06/2024	PAYDOWN		248,567	248,567	248,567	248,567	0	0	0	0	0	248,567	0	0	0	8,664	02/05/2031	1.A FE
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	05/06/2024	PAYDOWN		265,680	265,680	265,721	265,680	0	0	0	0	0	265,680	0	0	0	9,368	05/05/2030	1.A FE
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	04/15/2024	PAYDOWN		201,094	201,094	201,094	201,201	0	(107)	0	(107)	0	201,094	0	0	0	4,598	10/15/2029	1.A FE
39809L-AA-2	Greystone CRE Notes 2019-GSTNE 2019-FL2	D	06/17/2024	PAYDOWN		216,897	216,897	216,083	216,897	0	0	0	0	0	216,897	0	0	0	7,639	09/15/2037	1.A FE
40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	D	04/15/2024	PAYDOWN		608,375	608,375	608,375	608,375	0	0	0	0	0	608,375	0	0	0	24,088	01/15/2031	1.A FE
404280-AW-9	HSBC Holdings PLC-SENIOR UNSECURED	D	05/17/2024	CA_CASH_CLOSE		1,974,860	2,000,000	1,997,100	1,999,245	0	107	0	107	0	1,999,351	0	(24,491)	(24,491)	59,483	03/08/2026	1.G FE
44932B-AQ-9	ICG US CLO 2018-3 LTD-ICG 2018-3A AR	D	04/24/2024	PAYDOWN		186,885	186,885	186,885	186,885	0	0	0	0	0	186,885	0	0	0	6,422	01/24/2032	1.A FE
456837-AP-8	ING Groep NV-SENIOR UNSECURED	D	04/09/2024	MATURITY		1,000,000	1,000,000	998,500	999,877	0	123	0	123	0	1,000,000	0	0	0	17,750	04/09/2024	1.G FE
48254G-AC-0	KKR CLO 29 Ltd-KKR 29A B	D	05/14/2024	PAYDOWN		1,000,000	1,000,000	983,000	980,619	0	19,381	0	19,381	0	1,000,000	0	0	0	41,687	01/15/2032	1.C FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	06/15/2024	PAYDOWN		46,895	46,895	45,572	46,343	0	552	0	552	0	46,895	0	0	0	703	12/15/2038	2.B FE
56577G-AA-7	Maranon Loan Funding 202-MRNON 2020-1A A	D	04/15/2024	PAYDOWN		290,249	290,249	290,249	290,249	0	0	0	0	0	290,249	0	0	0	11,102	01/15/2034	1.A FE
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C	06/15/2024	PAYDOWN		493,908	493,908	493,908	493,908	0	0	0	0	0	493,908	0	0	0	12,851	11/15/2035	1.A FE
61033C-AL-0	Monroe Capital MML CLO V-MCMML 2018-2A A	D	05/22/2024	PAYDOWN		531,247	531,247	531,247	531,187	0	61	0	61	0	531,247	0	0	0	6,083	11/22/2030	1.A FE
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A	D	04/15/2024	PAYDOWN		298,691	298,691	298,691	298,928	0	(237)	0	(237)	0	298,691	0	0	0	11,765	04/15/2030	1.A FE
70806U-AA-0	PennantPark CLO II Ltd-PNTPK 2020-2A A1	D	05/20/2024	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	67,697	01/15/2032	1.A FE
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	05/10/2024	PAYDOWN		721	141,809	60,505	(5,012)	0	5,734	0	5,734	0	721	0	0	0	3,580	03/10/2037	1.A FM
80349B-BD-8	Saratoga Investment Corp-SARAT 2013-1A A	D	06/10/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	94,513	04/20/2033	1.A FE
86562M-AA-8	SUMITOMO MITSUI FINANCIA-SUBORDINATED	D	04/02/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,180	04/02/2024	2.B FE
89153V-AL-3	Total Capital Internatio-SR UNSECURED	D	04/10/2024	MATURITY		3,000,000	3,000,000	2,977,470	2,999,177	0	823	0	823	0	3,000,000	0	0	0	56,250	04/10/2024	1.E FE
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	06/20/2024	PAYDOWN		37,500	37,500	36,750	37,605	0	(105)	0	(105)	0	37,500	0	0	0	1,369	09/20/2039	1.C FE
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	D	05/02/2024	PAYDOWN		2,571	2,571	2,571	2,571	0	0	0	0	0	2,571	0	0	0	100	02/02/2039	1.C FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	04/15/2024	PAYDOWN		37,714	37,714	37,714	37,714	0	0	0	0	0	37,714	0	0	0	634	04/15/2040	1.C FE
97315D-AG-2	Wind River 2022-2 CLO Lt-WINDR 2022-2A B	D	06/24/2024	PAYDOWN		2,000,000	2,000,000	1,964,000	1,952,320	0	47,680	0	47,680	0	2,000,000	0	0	0	84,973	07/20/2035	1.C FE
97988W-AA-9	Woodmont 2020-7 Trust-WDMNT 2020-7A A1A	C	04/15/2024	PAYDOWN		386,218	386,218	386,218	386,218	0	0	0	0	0	386,218	0	0	0	14,675	01/15/2032	1.A FE
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	D	04/16/2024	PAYDOWN		254,549	254,549	254,549	254,549	0	0	0	0	0	254,549	0	0	0	10,079	01/16/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						96,510,673	96,880,419	96,531,366	96,659,531	339	269,238	(7,222)	276,799	0	96,882,271	0	(371,599)	(371,599)	2,523,431	XXX	XXX
2509999997. Total - Bonds - Part 4						103,095,228	103,414,094	104,035,337	103,687,740	339	237,004	(7,222)	244,565	0	103,878,244	0	(783,017)	(783,017)	2,779,503	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						103,095,228	103,414,094	104,035,337	103,687,740	339	237,004	(7,222)	244,565	0	103,878,244	0	(783,017)	(783,017)	2,779,503	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						103,095,228	XXX	104,035,337	103,687,740	339	237,004	(7,222)	244,565	0	103,878,244	0	(783,017)	(783,017)	2,779,503	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
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		(258,666)	10,175		194,704			(258,666)				
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		(44,926)	1,767		43,811			(44,926)				
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		(62,385)	2,454		80,949			(62,385)				
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		(90,586)	3,563		41,077			(90,586)				
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		(195,349)	7,684		89,025			(195,349)				
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		(167,651)	6,595		192,020			(167,651)				
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		(259,197)	30,614		119,526			(259,197)				
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		(186,834)	22,067		97,962			(186,834)				
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		(67,531)	7,976		65,933			(67,531)				
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		(108,227)	12,783		141,517			(108,227)				
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		(151,385)	17,880		179,173			(151,385)				
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		(91,886)	10,753		82,144			(91,886)				
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		(242,457)	53,059		182,657			(242,457)				
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		(37,301)	8,163		36,422			(37,301)				
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		(55,952)	12,244		64,187			(55,952)				
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		(55,952)	12,244		77,714			(55,952)				
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		(284,916)	62,559		127,001			(284,916)				
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		(132,073)	28,999		163,712			(132,073)				
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		(193,388)	57,549		150,483			(193,388)				
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		(96,694)	28,775		103,869			(96,694)				
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		(139,671)	41,712		156,878			(139,671)				
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		(212,727)	63,304		93,464			(212,727)				
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		(58,016)	17,265		27,301			(58,016)				
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		(232,978)	90,948		102,859			(232,978)				
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		(232,978)	90,948		164,111			(232,978)				
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		(38,830)	15,158		33,449			(38,830)				
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		(155,319)	60,632		182,466			(155,319)				

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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		(135,713)	53,181		163,782			(135,713)				
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		(239,492)	112,213		109,415			(239,492)				
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		(294,760)	138,108		229,248			(294,760)				
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		(73,690)	34,527		76,116			(73,690)				
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		(124,788)	58,705		141,540			(124,788)				
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		(248,047)	137,380		147,599			(248,047)				
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		(381,612)	211,353		300,723			(381,612)				
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		(190,806)	105,677		164,991			(190,806)				
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		(133,564)	73,974		143,834			(133,564)				
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		(217,975)	121,247		91,794			(217,975)				
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		(221,332)	123,115		244,909			(221,332)				
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		(232,410)	146,570		137,163			(232,410)				
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		(193,675)	122,142		152,711			(193,675)				
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		(181,617)	115,057		75,097			(181,617)				
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		(59,826)	37,901		64,163			(59,826)				
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		(156,410)	99,088		193,632			(156,410)				
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		(214,390)	157,516		174,002			(214,390)				
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		(84,288)	61,928		86,384			(84,288)				
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		(183,003)	133,817		82,840			(183,003)				
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		(170,942)	125,594		234,785			(170,942)				
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		(201,304)	147,199		129,236			(201,304)				
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		(237,636)	193,337		208,701			(237,636)				
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		(73,282)	59,325		89,223			(73,282)				
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		(183,205)	148,313		85,041			(183,205)				
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		(115,606)	94,055		133,140			(115,606)				
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		(67,039)	54,541		42,321			(67,039)				
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		(200,580)	180,341		92,074			(200,580)				
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		(72,938)	65,579		48,008			(72,938)				

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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		(218,815)	196,736		193,839			(218,815)				
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		(91,173)	81,973		109,705			(91,173)				
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		(152,078)	137,448		172,879			(152,078)				
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		(59,518)	53,793		27,529			(59,518)				
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		(115,732)	113,127		78,843			(115,732)				
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		(135,021)	131,981		117,232			(135,021)				
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		(77,155)	75,418		81,769			(77,155)				
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		(126,501)	124,327		148,031			(126,501)				
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		(173,598)	169,690		75,801			(173,598)				
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		(38,577)	37,709		19,295			(38,577)				
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	(135,758)	152,430		94,438			(135,758)				
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	(119,039)	133,658		105,339			(119,039)				
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	(215,212)	240,236		100,372			(215,212)				
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	(118,386)	132,925		150,193			(118,386)				
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	(53,803)	60,059		28,476			(53,803)				
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	(53,803)	60,059		60,343			(53,803)				
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	(65,835)	84,585		80,862			(65,835)				
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	(50,552)	65,363		29,826			(50,552)				
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	(85,944)	111,125		68,844			(85,944)				
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	(94,758)	122,522		131,528			(94,758)				
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	(148,128)	190,317		75,451			(148,128)				
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	(82,293)	105,732		85,722			(82,293)				
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	(164,733)	258,701		90,360			(164,733)				
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	(29,952)	47,037		18,470			(29,952)				
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	(134,782)	211,664		112,638			(134,782)				
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	(32,733)	51,770		129,255			(32,733)				

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

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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	(104,830)	164,628		122,332			(104,830)				
181423 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025		1,368,204	4954.23000000		111,413	(43,157)	68,256		55,423			(43,157)				
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	(98,076)	181,595		87,329			(98,076)				
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	(70,055)	129,710		84,622			(70,055)				
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	(70,055)	129,710		98,098			(70,055)				
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	(28,022)	51,884		18,131			(28,022)				
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	(82,138)	153,281		122,530			(82,138)				
181880 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025		4,065,033	4975.51000000		343,008	(119,676)	223,332		66,836			(119,676)				
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	(101,675)	225,845		64,027			(101,675)				
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	(42,471)	95,181		62,466			(42,471)				
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	(25,419)	56,461		17,837			(25,419)				
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	(76,256)	169,384		72,946			(76,256)				
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	(76,256)	169,384		99,186			(76,256)				
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	(93,397)	209,309		123,716			(93,397)				
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	(93,199)	252,018		59,664			(93,199)				
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	(34,573)	92,543		55,547			(34,573)				
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	(72,287)	195,470		115,896			(72,287)				
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	(23,049)	61,695		17,061			(23,049)				
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	(69,146)	185,086		71,555			(69,146)				
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	(57,621)	154,239		76,567			(57,621)				
183388 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	12	6,245,208	5204.34000000		524,592	(117,706)	406,886		93,254			(117,706)				
183391 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	7	3,643,038	5204.34000000		306,012	(68,662)	237,350		78,395			(68,662)				
183405 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	8	4,163,472	5204.34000000		349,728	(78,471)	271,257		120,540			(78,471)				
183412 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025		6,808,923	5204.34000000		329,552	(73,234)	256,318		133,477			(73,234)				
183473 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	3	1,561,302	5204.34000000		131,148	(29,427)	101,721		55,889			(29,427)				
183843 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	7	3,477,061	4967.23000000		307,027	(57,141)	249,886		89,803			(57,141)				
183864 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		5,234,167	4967.23000000		480,654	(88,365)	392,288		84,535			(88,365)				
183870 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025		3,238,918	4967.23000000		297,980	(54,782)	243,199		106,253			(54,782)				

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183881 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		6,163,032	4967.23000000		302,723	(55,654)	247,069		141,637			(55,654)				
183891 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		1,826,570	4967.23000000		167,796	(30,848)	136,948		73,557			(30,848)				
184312 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025		7,169,449	5180.74000000		330,512	(46,436)	284,076		150,907			(46,436)				
184336 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	9	4,662,666	5180.74000000		375,345	(53,621)	321,724		69,668			(53,621)				
184354 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	13	6,734,962	5180.74000000		542,165	(77,452)	464,713		152,310			(77,452)				
184360 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	2	1,036,148	5180.74000000		83,410	(11,916)	71,494		32,648			(11,916)				
184386 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	3	1,554,222	5180.74000000		125,115	(17,874)	107,241		58,245			(17,874)				
184787 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025		6,273,137	5308.13000000		282,060	(28,750)	253,310		119,292			(28,750)				
184859 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	2	1,061,626	5308.13000000		83,338	(8,700)	74,638		32,838			(8,700)				
184868 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	2	1,061,626	5308.13000000		83,338	(8,700)	74,638		41,282			(8,700)				
184911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	10	5,308,130	5308.13000000		416,690	(43,501)	373,189		74,885			(43,501)				
184915 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	11	5,838,943	5308.13000000		458,359	(47,851)	410,508		135,298			(47,851)				
185352 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025		6,990,402	5352.96000000		580,203	(28,930)	551,274		155,961			(28,930)				
185358 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025		7,482,314	5352.96000000		188,858	(9,417)	179,442		135,857			(9,417)				
185399 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	4	2,141,184	5352.96000000		167,012	(9,635)	157,377		79,995			(9,635)				
185411 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	10	5,352,960	5352.96000000		417,530	(24,088)	393,442		73,628			(24,088)				
185422 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	3	1,605,888	5352.96000000		125,259	(7,226)	118,033		48,394			(7,226)				
186151 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	9	4,925,853	5473.17000000		383,229	(7,370)	375,859		63,222			(7,370)				
186155 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	15	8,209,755	5473.17000000		638,715	(12,283)	626,432		174,124			(12,283)				
186168 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	4	2,189,268	5473.17000000		170,324	(3,275)	167,049		61,317			(3,275)				
186179 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025		6,708,336	5473.17000000		315,292	(3,494)	311,798		100,943			(3,494)				
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										20,240,326	16,928,230	(14,003,848)	17,868,209	XXX	13,453,849	0	0	(14,003,848)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										20,240,326	16,928,230	(14,003,848)	17,868,209	XXX	13,453,849	0	0	(14,003,848)	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										20,240,326	16,928,230	(14,003,848)	17,868,209	XXX	13,453,849	0	0	(14,003,848)	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										20,240,326	16,928,230	(14,003,848)	17,868,209	XXX	13,453,849	0	0	(14,003,848)	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

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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
173448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		6,071,263	4558.05000000	(397,641)		196,012	(7,711)					196,012				
173475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		1,064,729	4601.29000000	(62,996)		31,053	(1,222)					31,053				
173506 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		1,519,272	4660.40000000	(75,935)		37,431	(1,472)					37,431				
173551 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		2,099,029	4499.82000000	(156,439)		77,115	(3,033)					77,115				
173563 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		4,526,995	4500.26000000	(337,095)		166,167	(6,536)					166,167				
173572 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		7,263,131	4531.59000000	(219,902)		108,398	(4,264)					108,398				
174102 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		6,219,044	4624.21000000	(445,585)		219,456	(25,920)					219,456				
174105 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		4,494,684	4636.45000000	(313,494)		154,400	(18,236)					154,400				
174133 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		1,663,580	4723.07000000	(94,291)		46,440	(5,485)					46,440				
174147 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		2,702,175	4787.01000000	(130,482)		64,264	(7,590)					64,264				
174177 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024		6,691,873	4660.03000000	(195,364)		96,219	(11,365)					96,219				
174193 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	5	2,349,970	4699.94000000	(132,580)		65,361	(7,649)					65,361				
174703 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	13	6,005,974	4619.98000000	(376,415)		183,788	(40,220)					183,788				
174723 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2	932,416	4662.08000000	(52,788)		25,774	(5,640)					25,774				
174750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,408,296	4694.32000000	(73,473)		35,874	(7,851)					35,874				
174752 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,421,997	4739.99000000	(65,694)		32,076	(7,019)					32,076				
174798 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		6,639,019	4566.25000000	(498,789)		243,392	(53,442)					243,392				
174822 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2024		6,064,527	4602.97000000	(169,005)		82,469	(18,108)					82,469				
175371 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	10	4,522,210	4522.21000000	(301,070)		146,906	(43,717)					146,906				
175382 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	5	2,290,165	4580.33000000	(133,710)		65,243	(19,415)					65,243				
175396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024		5,905,758	4489.88000000	(191,006)		93,125	(27,811)					93,125				
175430 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	11	4,901,369	4455.79000000	(375,397)		183,174	(54,510)					183,174				
175437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	3	1,338,573	4461.91000000	(101,334)		49,446	(14,714)					49,446				
175984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,463,600	4553.00000000	(406,068)		199,493	(77,876)					199,493				
175996 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,526,300	4605.25000000	(367,164)		180,380	(70,415)					180,380				
176005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	2	927,302	4636.51000000	(57,442)		28,220	(11,016)					28,220				
176035 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	8	3,759,216	4699.02000000	(200,904)		98,700	(38,530)					98,700				

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176062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		5,855,725	4595.43000000	(176,394)		86,566	(33,922)					86,566				
176744 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	13	5,835,024	4488.48000000	(416,689)		204,667	(95,896)					204,667				
176753 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	16	7,278,768	4549.23000000	(454,528)		223,253	(104,604)					223,253				
176764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	4	1,839,064	4597.66000000	(102,572)		50,381	(23,606)					50,381				
176833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		5,454,210	4521.06000000	(167,291)		82,063	(38,606)					82,063				
177519 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	13	5,752,838	4425.26000000	(410,059)		201,550	(111,627)					201,550				
177522 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	20	8,926,360	4463.18000000	(585,880)		287,968	(159,490)					287,968				
177528 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10	4,478,250	4478.25000000	(284,190)		139,683	(77,363)					139,683				
177559 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	7	3,164,035	4520.05000000	(182,469)		89,686	(49,672)					89,686				
177591 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		4,869,511	4393.81000000	(384,618)		188,753	(104,993)					188,753				
177603 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		8,876,163	4432.58000000	(302,950)		148,674	(82,699)					148,674				
177937 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	12	5,210,412	4342.01000000	(383,868)		188,843	(119,095)					188,843				
177944 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	10	4,381,720	4381.72000000	(296,320)		145,774	(91,933)					145,774				
178003 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		3,912,259	4309.49000000	(320,781)		157,531	(99,798)					157,531				
178009 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		1,329,521	4445.93000000	(81,666)		40,105	(25,407)					40,105				
178041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024		5,935,553	4369.05000000	(202,577)		99,483	(63,024)					99,483				
178404 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		5,141,529	4526.21000000	(324,700)		159,050	(116,856)					159,050				
178419 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		2,040,314	4568.56000000	(116,815)		57,220	(42,041)					57,220				
178488 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	10	4,452,430	4452.43000000	(317,840)		156,003	(114,074)					156,003				
178501 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024		7,449,662	4510.93000000	(207,656)		101,718	(74,733)					101,718				
178517 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	11	4,937,526	4488.66000000	(325,182)		159,607	(116,709)					159,607				
178981 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	13	6,134,466	4718.82000000	(345,241)		169,416	(137,151)					169,416				
178997 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	4	1,914,628	4786.57000000	(90,892)		44,602	(36,108)					44,602				
179007 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	10	4,637,870	4637.87000000	(314,720)		154,439	(125,026)					154,439				
179062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024		5,314,061	4666.98000000	(152,747)		74,789	(60,847)					74,789				
179104 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		1,656,926	4674.71000000	(108,131)		52,944	(43,074)					52,944				
179477 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	11	5,102,856	4638.96000000	(345,290)		169,399	(152,306)					169,399				
179485 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	4	1,871,236	4678.09000000	(115,880)		56,851	(51,114)					56,851				

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179502 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12	5,667,744	4723.12000000	(315,432)		154,750	(139,136)					154,750				
179520 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	5	2,393,180	4786.36000000	(113,575)		55,720	(50,097)					55,720				
179536 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024		6,845,884	4670.35000000	(202,723)		99,210	(89,666)					99,210				
179557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024		1,448,010	4643.97000000	(102,610)		50,216	(45,385)					50,216				
180043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	6	2,906,118	4843.53000000	(181,122)		88,839	(86,839)					88,839				
180047 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	7	3,418,751	4883.93000000	(194,796)		95,546	(93,395)					95,546				
180062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	4	1,970,300	4925.75000000	(101,952)		50,007	(48,881)					50,007				
180075 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024		5,765,963	4826.61000000	(166,326)		81,363	(79,964)					81,363				
180147 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	2	960,906	4804.53000000	(65,082)		31,922	(31,204)					31,922				
180167 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	9	4,311,819	4790.91000000	(300,438)		147,363	(144,046)					147,363				
180496 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025		3,522,311	4841.45000000		(222,301)	104,721	(117,581)					104,721				
180523 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025		3,113,629	4881.37000000		(179,951)	84,770	(95,180)					84,770				
180554 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	12	5,747,736	4789.78000000		(384,312)	181,598	(202,714)					181,598				
180557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2024	01/06/2025		5,921,904	4824.07000000		(157,264)	74,083	(83,181)					74,083				
180559 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,440,738	4802.46000000		(93,726)	44,288	(49,438)					44,288				
180571 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,476,813	4922.71000000		(72,657)	34,332	(38,325)					34,332				
180807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	4	2,030,008	5075.02000000		(92,728)	40,585	(52,143)					40,585				
180855 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025		1,550,353	4948.71000000		(93,930)	40,964	(52,966)					40,964				
180860 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025		2,656,908	4988.39000000		(146,802)	64,022	(82,780)					64,022				
180866 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025		5,371,692	4968.06000000		(133,447)	58,198	(75,249)					58,198				
180899 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	9	4,442,076	4935.64000000		(282,600)	123,686	(158,914)					123,686				
180904 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	5	2,519,120	5038.24000000		(126,220)	55,243	(70,977)					55,243				
181368 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	11	5,557,013	5051.83000000		(354,662)	137,978	(216,684)					137,978				
181377 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	2	1,012,842	5064.21000000		(62,968)	24,497	(38,471)					24,497				
181384 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	9	4,593,906	5104.34000000		(261,594)	101,771	(159,823)					101,771				
181396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025		5,556,615	5082.05000000		0	0						0				

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181397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	7	3,616,046	5165.78000000		(178,773)	69,550	(109,223)					69,550				
181424 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025		1,435,656	5198.47000000		(70,640)	27,363	(43,277)					27,363				
181783 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	7	3,589,082	5127.26000000		(212,870)	74,650	(138,220)					74,650				
181790 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,591,495	5182.99000000		(135,880)	47,651	(88,229)					47,651				
181810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,608,660	5217.32000000		(126,325)	44,300	(82,025)					44,300				
181840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	2	1,016,994	5084.97000000		(65,924)	23,119	(42,805)					23,119				
181860 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025		5,241,024	5106.37000000		(155,244)	54,165	(101,079)					54,165				
181881 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025		4,145,525	5074.03000000		(291,341)	101,649	(189,692)					101,649				
182238 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	8	4,164,664	5205.83000000		(276,432)	85,815	(190,617)					85,815				
182246 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	2	1,043,516	5217.58000000		(67,688)	21,013	(46,675)					21,013				
182247 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025		1,708,777	5361.02000000		(88,970)	27,451	(61,519)					27,451				
182254 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,155,964	5259.94000000		(187,908)	58,334	(129,574)					58,334				
182261 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,190,884	5318.14000000		(168,030)	52,163	(115,867)					52,163				
182295 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025		5,530,575	5241.57000000		(217,603)	67,139	(150,464)					67,139				
182750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025		4,121,988	5327.55000000		(295,092)	79,667	(215,425)					79,667				
182823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	3	1,644,345	5481.15000000		(81,240)	22,095	(59,145)					22,095				
182836 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025		5,848,501	5363.59000000		(178,315)	48,140	(130,175)					48,140				
182842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	2	1,067,704	5338.52000000		(70,450)	19,161	(51,289)					19,161				
182846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	6	3,231,324	5385.54000000		(194,580)	52,921	(141,659)					52,921				
182848 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	5	2,716,800	5433.60000000		(148,435)	40,371	(108,064)					40,371				
183407 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	12	6,368,868	5307.39000000		(446,712)	100,232	(346,480)					100,232				
183408 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	7	3,747,954	5354.22000000		(241,017)	54,079	(186,938)					54,079				
183410 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	8	4,326,680	5408.35000000		(250,472)	56,200	(194,272)					56,200				
183414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025		6,977,788	5333.41000000		(228,780)	50,840	(177,940)					50,840				
183474 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	3	1,637,961	5459.87000000		(85,464)	19,176	(66,288)					19,176				
183846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	7	3,588,676	5126.68000000		(238,700)	44,425	(194,275)					44,425				
183869 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		5,337,802	5065.58000000		(415,855)	76,452	(339,402)					76,452				
183873 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025		3,372,035	5171.38000000		(217,688)	40,021	(177,667)					40,021				

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183882 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		6,320,804	5094.39000000		(209,415)	38,500	(170,915)					38,500				
183892 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		1,918,994	5218.57000000		(112,981)	20,771	(92,210)					20,771				
184315 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025		7,358,721	5317.51000000		(220,102)	30,923	(189,179)					30,923				
184339 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	9	4,754,988	5283.32000000		(317,664)	45,381	(272,283)					45,381				
184357 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	13	6,939,036	5337.72000000		(417,027)	59,575	(357,452)					59,575				
184363 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	2	1,080,496	5402.48000000		(56,844)	8,121	(48,723)					8,121				
184389 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	3	1,634,109	5447.03000000		(78,054)	11,151	(66,903)					11,151				
184792 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025		6,438,116	5447.73000000		(183,133)	18,666	(164,466)					18,666				
184865 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	2	1,109,400	5547.00000000		(54,292)	5,668	(48,624)					5,668				
184870 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	2	1,122,988	5614.94000000		(47,052)	4,912	(42,140)					4,912				
184912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	10	5,413,230	5413.23000000		(349,490)	36,485	(313,005)					36,485				
184916 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	11	6,032,213	5483.83000000		(337,898)	35,275	(302,623)					35,275				
185353 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025		7,220,383	5529.07000000		(435,502)	21,715	(413,787)					21,715				
185363 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025		7,677,600	5492.67000000		(69,890)	3,485	(66,405)					3,485				
185404 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	4	2,263,660	5659.15000000		(93,996)	5,423	(88,573)					5,423				
185414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	10	5,458,950	5458.95000000		(349,390)	20,157	(329,233)					20,157				
185424 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	3	1,678,314	5352.96000000		(80,856)	4,665	(76,191)					4,665				
186152 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	9	5,023,386	5581.54000000		(319,734)	6,149	(313,585)					6,149				
186156 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	15	8,486,430	5657.62000000		(463,185)	8,907	(454,278)					8,907				
186172 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	4	2,289,536	5723.84000000		(108,260)	2,082	(106,178)					2,082				
186181 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025		6,882,750	5615.47000000		(207,958)	2,304	(205,654)					2,304				
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(15,194,064)	(12,514,311)	10,475,522	(13,246,273)	XXX	0	0	0	10,475,522	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(15,194,064)	(12,514,311)	10,475,522	(13,246,273)	XXX	0	0	0	10,475,522	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										(15,194,064)	(12,514,311)	10,475,522	(13,246,273)	XXX	0	0	0	10,475,522	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										(15,194,064)	(12,514,311)	10,475,522	(13,246,273)	XXX	0	0	0	10,475,522	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

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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										5,046,262	4,413,918	(3,528,326)	4,621,936	XXX	13,453,849	0	0	(3,528,326)	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										5,046,262	4,413,918	(3,528,326)	4,621,936	XXX	13,453,849	0	0	(3,528,326)	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		11,371,522	(8,656,866)	11,371,522	7,248,200		7,248,200		0
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y					0			0		
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y			1,799,763	(1,295,150)	504,613	1,755,837		1,755,837		
BNP Paribas London	R0MUWSFPU8MPRO8K5P83	Y	Y	1,440,000		1,088,508	(845,933)	0	1,434,787		0		
Citibank N.A.	E570DZWZ7FF32TWEFA76	Y	Y					0			0		
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y			179,442	(66,405)	113,037	135,857		135,857		
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	260,000		282,051	(181,132)	0	255,454		0		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	1,420,000		1,704,591	(1,143,708)	0	1,571,715		151,715		
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	910,000		647,862	(465,626)	0	789,785		0		
0299999999. Total NAIC 1 Designation				4,030,000	0	5,702,216	(3,997,952)	617,650	5,943,434	0	2,043,408	0	0
Societe General	02RNE8IBXP4R0TD8PU41	Y	Y	260,000		794,472	(591,454)	0	262,214		2,214		
0399999999. Total NAIC 2 Designation				260,000	0	794,472	(591,454)	0	262,214	0	2,214	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				4,290,000	0	17,868,209	(13,246,273)	11,989,172	13,453,849	0	9,293,823	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						17,868,209	(13,246,273)						

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	1,440,000	1,440,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	260,000	260,000	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	1,420,000	1,420,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	260,000	260,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	910,000	910,000	XXX		V
0299999999 - Total				4,290,000	4,290,000	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					(866,225)	(2,423,196)	(6,279,288)	XXX
Bank of New York Mellon New York, NY					2,367,279	2,868,697	1,478,124	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	1,501,054	445,501	(4,801,164)	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	1,501,054	445,501	(4,801,164)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	1,501,054	445,501	(4,801,164)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		06/21/2024	0.000	07/10/2024	1,997,266	0	3,029
	AMEREN CORPORATION COMMERCIAL PAPER		06/28/2024	0.000	08/01/2024	6,966,847	0	0
	AMERICAN HONDA FINANCE CORP COMMERCIAL P		05/06/2024	0.000	07/26/2024	5,976,631	0	51,691
	AMERICAN HONDA FINANCE CORP COMMERCIAL P		05/10/2024	0.000	08/07/2024	7,954,249	0	63,422
	AVANGRID INC COMMERCIAL PAPER		06/27/2024	0.000	07/03/2024	24,992,468	0	15,051
	AVANGRID INC COMMERCIAL PAPER		05/16/2024	0.000	07/15/2024	12,971,587	0	92,487
	DOMINION ENERGY SOUTH CAROLINA INC COMME		06/11/2024	0.000	07/16/2024	4,988,404	0	14,612
	ERAC USA FINANCE LLC COMMERCIAL PAPER		06/26/2024	0.000	07/17/2024	5,985,376	0	4,556
	ENBRIDGE US INC COMMERCIAL PAPER		06/12/2024	0.000	07/05/2024	1,599,018	0	4,650
	EVERSOURCE ENERGY COMMERCIAL PAPER		06/25/2024	0.000	07/11/2024	5,990,658	0	5,591
	EXELON CORPORATION COMMERCIAL PAPER		06/17/2024	0.000	07/02/2024	4,999,234	0	10,693
	FISERV INC COMMERCIAL PAPER		06/24/2024	0.000	08/28/2024	5,946,776	0	6,360
	HUBBELL INC COMMERCIAL PAPER		06/04/2024	0.000	07/05/2024	4,996,932	0	19,849
	INTEL CORP COMMERCIAL PAPER		05/15/2024	0.000	07/12/2024	6,988,151	0	50,179
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL		06/20/2024	0.000	07/22/2024	5,980,682	0	10,069
	KEURIG DR PEPPER INC COMMERCIAL PAPER		05/29/2024	0.000	07/17/2024	5,985,259	0	30,176
	MARRIOTT INTERNATIONAL INC/MD COMMERCIAL		06/10/2024	0.000	07/25/2024	4,981,510	0	15,304
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		06/26/2024	0.000	07/24/2024	6,975,384	0	5,328
	MOSAIC CO/THE COMMERCIAL PAPER		06/11/2024	0.000	07/11/2024	5,990,772	0	18,372
	NEXTERA ENERGY CAPITAL HOLDINGS INC COMM		05/20/2024	0.000	07/19/2024	3,988,787	0	25,920
	PPG INDUSTRIES INC COMMERCIAL PAPER		06/28/2024	0.000	07/31/2024	5,972,487	0	2,737
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		06/10/2024	0.000	08/09/2024	3,975,959	0	12,826
	PHILLIPS 66 COMMERCIAL PAPER		06/18/2024	0.000	07/03/2024	3,698,873	0	7,306
	VW CREDIT INC COMMERCIAL PAPER		05/17/2024	0.000	07/17/2024	1,296,777	0	8,980
	WRKCO INC COMMERCIAL PAPER		06/20/2024	0.000	07/17/2024	4,987,713	0	8,413
	XCEL ENERGY INC COMMERCIAL PAPER		06/28/2024	0.000	07/12/2024	7,986,721	0	3,614
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		06/06/2024	0.000	07/08/2024	2,996,768	0	11,488
	CANADIAN PACIFIC RAILWAY COMPANY COMMERC		06/25/2024	0.000	07/08/2024	5,993,589	0	5,484
	MAGNA INTERNATIONAL INC COMMERCIAL PAPER		05/14/2024	0.000	07/11/2024	6,989,128	0	51,720
	DNB BANK ASA COMMERCIAL PAPER		06/28/2024	0.000	07/08/2024	7,991,783	0	3,516
	MUFG BANK LTD (NEW YORK BRANCH) COMMERCI		06/28/2024	0.000	07/08/2024	7,991,830	0	3,496
	RECKITT BENCKISER TREASURY SERVICES PLC		06/28/2024	0.000	07/05/2024	7,994,450	0	3,585
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						204,132,069	0	570,504
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						204,132,069	0	570,504
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						204,132,069	0	570,504
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						204,132,069	0	570,504
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		06/28/2024	0.000		1,000,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,000,000	0	0
8609999999 - Total Cash Equivalents						205,132,069	0	570,504