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

QUARTERLY STATEMENT

AS OF MARCH 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

MASSMUTUAL ASCEND LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Primary Location of Books and Records 191 Rosa Parks Street (Street and Number)

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

Internet Website Address www.massmutualascend.com

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

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

OFFICERS

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

OTHER

Dominic Lusean Blue	Donna Marie Carrelli	Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Susan Marie Cicco	Geoffrey James Craddock
Roger William Crandall	Mary Jane Fortin #	Vy Ho
Paul Anthony LaPiana	Sears Andrew Merritt	Mark Francis Muething
Michael James O'Connor	Eric William Partlan	

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this _____ day of May 2025

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	37,623,480,036		37,623,480,036	37,508,206,694
2.	Stocks:				
	2.1 Preferred stocks	325,961,937		325,961,937	297,875,760
	2.2 Common stocks	809,677,752		809,677,752	778,776,013
3.	Mortgage loans on real estate:				
	3.1 First liens	5,285,906,405		5,285,906,405	5,123,099,533
	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 ($ 2,455,062), cash equivalents ($ 2,356,264,510) and short-term investments ($ 720,890,987)	3,079,610,560		3,079,610,560	3,411,231,703
6.	Contract loans (including $ ..... premium notes)	27,001,732		27,001,732	27,524,475
7.	Derivatives	777,356,705		777,356,705	875,707,311
8.	Other invested assets	2,761,548,867	10,588,254	2,750,960,613	2,795,309,682
9.	Receivables for securities	47,453,249		47,453,249	2,858,588
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)	50,737,997,243	10,588,254	50,727,408,989	50,820,589,759
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	602,251,492		602,251,492	535,440,032
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	626,596	5,352	621,244	596,729
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	6,869,254	3,391,369	3,477,885	3,895,808
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	656,007		656,007	671,078
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	105,365,436		105,365,436	154,186,738
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	174,606,975		174,606,975	51,564,559
18.2	Net deferred tax asset	246,729,342		246,729,342	291,658,899
19.	Guaranty funds receivable or on deposit	6,527,612		6,527,612	5,158,480
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)	4,187,590	4,187,590	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	1,083,310		1,083,310	615,153
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	621,646,589	5,028,061	616,618,528	531,706,332
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	52,508,547,446	23,200,626	52,485,346,820	52,396,083,567
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	816,649,101		816,649,101	984,163,451
28.	Total (Lines 26 and 27)	53,325,196,547	23,200,626	53,301,995,921	53,380,247,018
	DETAILS OF WRITE-INS				
1101.	.....			0	0
1102.	.....			0	0
1103.	.....			0	0
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	342,335,582		342,335,582	253,755,983
2502.	Company-owned life insurance	231,550,093		231,550,093	229,829,784
2503.	Accrued contractual fee income	28,997,599		28,997,599	29,842,711
2598.	Summary of remaining write-ins for Line 25 from overflow page	18,763,315	5,028,061	13,735,254	18,277,854
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	621,646,589	5,028,061	616,618,528	531,706,332

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 37,557,275,887 less $ included in Line 6.3 (including $ 450,875 Modco Reserve)	37,557,275,887	36,488,387,785
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	55,626,890	54,926,316
3.	Liability for deposit-type contracts (including $ Modco Reserve)	581,252,868	786,618,885
4.	Contract claims:		
	4.1 Life	194,257,087	160,301,171
	4.2 Accident and health	526,855	672,797
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 $ 44,417 accident and health premiums	215,764	158,663
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 $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 806,776 assumed and $ ceded	806,776	855,692
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,831,640 , accident and health $ and deposit-type contract funds $	2,831,640	3,223,981
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	49,872,365	62,464,496
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,901,388	443,234
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	274,203	276,768
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,396,081	1,237,015
18.	Amounts held for agents' account, including $ 2,321,435 agents' credit balances	2,321,435	2,498,820
19.	Remittances and items not allocated	88,907,743	69,622,317
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	609,293,465	636,335,984
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,051,015	450,873
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	6,906,257,827	7,290,472,951
	24.08 Derivatives	381,991,623	413,598,701
	24.09 Payable for securities	576,641,933	584,333,965
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,089,270,207	1,612,926,860
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	48,101,973,052	48,169,807,274
27.	From Separate Accounts Statement	816,649,101	984,163,451
28.	Total liabilities (Lines 26 and 27)	48,918,622,153	49,153,970,725
29.	Common capital stock	1,675,000	1,675,000
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	2,148,400,344	2,148,400,344
34.	Aggregate write-ins for special surplus funds	342,335,582	253,755,983
35.	Unassigned funds (surplus)	1,890,962,842	1,822,444,966
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)	4,381,698,768	4,224,601,293
38.	Totals of Lines 29, 30 and 37	4,383,373,768	4,226,276,293
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	53,301,995,921	53,380,247,018
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	1,044,431,349	1,564,191,809
2502.	Unclaimed property	37,642,749	37,119,075
2503.	Accounts payable	7,196,109	11,615,976
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,089,270,207	1,612,926,860
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	342,335,582	253,755,983
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)	342,335,582	253,755,983

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	1,706,861,533	2,086,044,160	8,551,179,527
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	664,671,207	650,598,607	2,648,248,352
4.	Amortization of Interest Maintenance Reserve (IMR)	(9,344,022)	(7,004,945)	(34,885,005)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	(11,167,951)	(13,172,166)	(49,129,354)
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			0
	8.2 Charges and fees for deposit-type contracts	1,734,556	2,751,736	10,489,669
	8.3 Aggregate write-ins for miscellaneous income	14,060,159	11,460,196	52,362,830
9.	Totals (Lines 1 to 8.3)	2,366,815,482	2,730,677,588	11,178,266,019
10.	Death benefits	2,590,641	3,433,228	16,123,640
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,469	1,554,459	2,453,407
12.	Annuity benefits	257,098,954	211,361,896	813,491,676
13.	Disability benefits and benefits under accident and health contracts	1,249,062	1,137,374	4,964,082
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	758,133,418	639,106,606	2,749,181,748
16.	Group conversions	0		0
17.	Interest and adjustments on contract or deposit-type contract funds	31,573,352	35,700,109	150,811,240
18.	Payments on supplementary contracts with life contingencies	0		0
19.	Increase in aggregate reserves for life and accident and health contracts	1,069,588,676	1,517,971,372	6,331,153,344
20.	Totals (Lines 10 to 19)	2,120,236,572	2,410,265,044	10,068,179,137
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	90,508,786	115,904,812	463,885,872
22.	Commissions and expense allowances on reinsurance assumed	89,926	143,292	509,759
23.	General insurance expenses and fraternal expenses	41,840,401	42,063,234	171,524,091
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,122,759	5,592,654	46,640,150
25.	Increase in loading on deferred and uncollected premiums	(201,329)	(259,054)	(253,994)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(206,058,012)	181,695,120	521,139,514
27.	Aggregate write-ins for deductions	0	0	0
28.	Totals (Lines 20 to 27)	2,050,539,103	2,755,405,102	11,271,624,529
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	316,276,379	(24,727,514)	(93,358,510)
30.	Dividends to policyholders and refunds to members	2,862	2,567	10,851
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	316,273,517	(24,730,081)	(93,369,361)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	11,784,555	43,256,898	85,679,105
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)	304,488,962	(67,986,979)	(179,048,466)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (52,787,007) (excluding taxes of $ 79,225 transferred to the IMR)	70,039,289	(57,528,673)	(74,862,069)
35.	Net income (Line 33 plus Line 34)	374,528,251	(125,515,652)	(253,910,535)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,226,276,293	3,050,950,603	3,050,950,603
37.	Net income (Line 35)	374,528,251	(125,515,652)	(253,910,535)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (68,034,535)	(307,314,291)	148,079,395	382,459,752
39.	Change in net unrealized foreign exchange capital gain (loss)	60,436,960	(15,200,159)	(61,363,123)
40.	Change in net deferred income tax	(112,964,092)	112,333,067	99,850,813
41.	Change in nonadmitted assets	105,819,369	(71,956,467)	(74,314,941)
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		0
44.	Change in asset valuation reserve	27,042,519	(78,718,626)	(107,906,673)
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)			167,500
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		1,333,221,544
	51.2 Transferred to capital (Stock Dividend)			(167,500)
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	9,548,759	0	(42,711,147)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	157,097,475	(30,978,442)	1,175,325,690
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,383,373,768	3,019,972,161	4,226,276,293
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	11,305,205	9,819,257	42,691,252
08.302.	Interest on company-owned life insurance	1,720,309	1,592,409	6,686,806
08.303.	Reinsurance experience refund	257,824	46,458	628,108
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	776,821	2,072	2,356,664
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	14,060,159	11,460,196	52,362,830
2701.				0
2702.				0
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	9,548,759		(42,711,147)
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)	9,548,759	0	(42,711,147)

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	1,707,516,820	2,086,915,709	8,552,623,758
2.	Net investment income	765,451,877	730,249,150	3,208,878,371
3.	Miscellaneous income	3,648,360	(624,779)	5,266,911
4.	Total (Lines 1 to 3)	2,476,617,057	2,816,540,080	11,766,769,040
5.	Benefit and loss related payments	936,477,113	645,350,284	3,291,013,240
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	148,864,914	172,752,889	678,156,869
8.	Dividends paid to policyholders	2,862	2,567	10,851
9.	Federal and foreign income taxes paid (recovered) net of $ (52,707,782) tax on capital gains (losses)	82,119,189	12,551	172,726,146
10.	Total (Lines 5 through 9)	1,167,464,078	818,118,291	4,141,907,106
11.	Net cash from operations (Line 4 minus Line 10)	1,309,152,979	1,998,421,789	7,624,861,934
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,130,407,472	1,744,486,821	6,989,775,775
	12.2 Stocks	9,175,807	22,941,843	96,391,737
	12.3 Mortgage loans	288,033,187	99,281,356	1,005,272,453
	12.4 Real estate	0	0	0
	12.5 Other invested assets	146,613,772	32,631,561	173,783,581
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(1,081,226)
	12.7 Miscellaneous proceeds	63,115,289	30,625,024	155,924,192
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,637,345,527	1,929,966,605	8,420,066,512
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,270,255,845	1,933,088,640	9,943,142,339
	13.2 Stocks	42,181,841	99,276,047	166,806,136
	13.3 Mortgage loans	447,050,306	326,148,270	1,849,140,811
	13.4 Real estate	0	0	0
	13.5 Other invested assets	93,894,435	114,639,978	307,938,733
	13.6 Miscellaneous applications	273,500,320	177,030,245	785,996,926
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,126,882,746	2,650,183,180	13,053,024,945
14.	Net increase/(decrease) in contract loans and premium notes	(522,743)	(218,975)	(2,428,076)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(489,014,476)	(719,997,600)	(4,630,530,356)
	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	98,325,299
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(233,174,707)	(29,475,947)	(178,474,041)
	16.5 Dividends to stockholders	0	0	100,000,000
	16.6 Other cash provided (applied)	(918,584,939)	(165,713,318)	(1,614,277,737)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,151,759,646)	(195,189,265)	(1,794,426,479)
	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)	(331,621,143)	1,083,234,924	1,199,905,099
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,411,231,702	2,211,326,604	2,211,326,604
	19.2 End of period (Line 18 plus Line 19.1)	3,079,610,559	3,294,561,528	3,411,231,702

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

20.0001.	Bond conversions and refinancing	32,152,459	93,584,960	288,779,748
20.0002.	Common stock conversions	613,313	(849,729)	2,797,806
20.0003.	Preferred stock conversions	13,382,543		166,555
20.0004.	Transfer preferred stock to bond			11,701,250
20.0005.	BA asset contribution from parent			1,234,896,245
20.0006.	Net investment income payment-in-kind for bonds	1,844,499		3,946,327
20.0007.	Bonds transferred to mortgage loans		17,018,141	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	4,098,807	4,244,136	18,313,526
2.	Group life			0
3.	Individual annuities	1,711,917,236	2,174,788,771	9,065,354,262
4.	Group annuities	1,190,409	1,203,048	4,909,205
5.	Accident & health	1,172,223	1,170,269	4,455,851
6.	Fraternal			0
7.	Other lines of business			0
8.	Subtotal (Lines 1 through 7)	1,718,378,675	2,181,406,224	9,093,032,844
9.	Deposit-type contracts	1,076,670	7,194,059	18,387,557
10.	Total (Lines 8 and 9)	1,719,455,345	2,188,600,283	9,111,420,401

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

Net Income	SSAP #	F/S Page	F/S Line #	03/31/2025	12/31/2024
(1) State basis	XXX	XXX	XXX	$ 374,528,251	$ (253,910,535)
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	4	7, 3	(67,987,036)	(58,654,726)
Reserves for fixed indexed annuities	51	4	1, 19	(212,250,255)	208,059,416
Tax impact	101	4	18.2, 32	(2,936,431)	2,639,023
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 657,701,972	$ (405,954,249)
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 4,383,373,768	$ 4,226,276,293
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(313,489,793)	(604,773,176)
Reserves for fixed indexed annuities	51	3, 4	1, 19	350,604,097	562,854,352
Tax impact	101	2, 4	18.2, 32	7,186,166	23,783,123
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 4,339,073,299	$ 4,244,411,995

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

In 2025, the Company recorded a correction of error related to prior years, net of tax, which resulted in a increase of statutory capital and surplus of $9,548,759. The correction of error resulted in adjustments to investment activity related to prior years.

In 2024, 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 $42,711,147. The correction of error resulted in adjustments to investment activity related to prior years

An issuer credit obligation is defined as a bond where repayment is supported by the general creditworthiness of an operating entity, and an asset-backed security is defined as a bond issued by an entity created for the primary purpose of raising capital through debt backed by financial assets. The revisions to SSAP No. 26 reflect the principle-based bond definition, and SSAP No. 43 provides accounting and reporting guidance for investments that qualify as asset-backed securities under the new bond definition. Upon adoption, investments that do not qualify as bonds will not be permitted to be reported as bonds on Schedule D, Part 1 thereafter as there will be no grandfathering for existing investments that do not qualify under the revised SSAPs. The Company has adopted this guidance, resulting in $221,673,439 for all securities reclassed off Schedule D-1, which includes $88,438,057 that resulted with a change in measurement basis. The adoption resulted in a decrease in change in Surplus of $4,339,678 for the Company on January 1, 2025.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Asset-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company does not currently hold any aggregate asset-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

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
05535DBG8	$ 226,054	$ 186,315	$ 39,739	$ 186,315	$ 185,567	03/31/2025
07325DAF1	145,428	143,172	2,256	143,172	143,343	03/31/2025
3622EAAA8	3,128,413	2,914,312	214,101	2,914,312	2,882,366	03/31/2025
61751DAE4	1,531,560	1,303,888	227,671	1,303,888	1,285,025	03/31/2025
86358RXY8	69,563	62,093	7,470	62,093	65,483	03/31/2025
86358RXZ5	142,309	104,140	38,169	104,140	113,994	03/31/2025
00703QAD4	2,829,369	2,592,798	236,571	2,592,798	2,090,914	03/31/2025
058933AN2	713,018	656,791	56,227	656,791	655,536	03/31/2025
05951KAN3	509,993	465,995	43,998	465,995	467,635	03/31/2025
059522AU6	1,635,468	1,575,050	60,417	1,575,050	1,568,604	03/31/2025
05952GAT8	299,430	270,626	28,804	270,626	274,272	03/31/2025
05952GAV3	450,704	389,417	61,287	389,417	394,662	03/31/2025
07384YKF2	1,368,127	1,363,235	4,892	1,363,235	1,363,552	03/31/2025
07386XAH9	934,994	681,813	253,181	681,813	679,236	03/31/2025
12566UAE4	368,213	327,751	40,462	327,751	327,471	03/31/2025
12566XAM0	588,955	588,934	21	588,934	529,197	03/31/2025
12628LAD2	541,252	457,172	84,080	457,172	446,367	03/31/2025
17309BAB3	177,106	157,632	19,475	157,632	158,111	03/31/2025
225470Q89	343,532	314,394	29,138	314,394	311,818	03/31/2025
32051GSQ9	1,207,454	1,202,912	4,543	1,202,912	1,202,012	03/31/2025
32051GT70	507,991	429,406	78,584	429,406	467,500	03/31/2025
36244SAD0	1,757,336	1,761,894	(4,559)	1,761,894	1,799,032	03/31/2025
46627MCY1	3,200,504	3,131,571	68,933	3,131,571	3,125,204	03/31/2025
643529AC4	499,825	481,915	17,910	481,915	478,793	03/31/2025
65535VSJ8	1,006,627	913,957	92,671	913,957	913,201	03/31/2025
74923GAC7	1,244,167	1,236,940	7,227	1,236,940	1,227,295	03/31/2025
761118GS1	483,577	482,680	897	482,680	433,627	03/31/2025
863579J90	249,732	248,830	902	248,830	248,649	03/31/2025
86360BAG3	1,238,122	1,144,883	93,239	1,144,883	1,133,223	03/31/2025
86360BAJ7	582,368	554,477	27,891	554,477	554,035	03/31/2025
87222EAC2	804,162	631,378	172,784	631,378	625,581	03/31/2025
026929AA7	1,521,046	1,517,915	3,130	1,517,915	1,516,859	03/31/2025
058931AT3	545,166	522,393	22,773	522,393	513,423	03/31/2025
05946XY72	887,628	843,392	44,235	843,392	846,983	03/31/2025
05949CHM1	271,179	269,564	1,614	269,564	269,110	03/31/2025
05990HAT0	708,217	687,573	20,644	687,573	742,245	03/31/2025
07386YAE4	1,839,239	1,708,560	130,679	1,708,560	1,711,520	03/31/2025
073880AD8	923,196	846,199	76,997	846,199	825,363	03/31/2025
07401CAS2	1,785,482	1,760,126	25,357	1,760,126	1,760,687	03/31/2025
12638PAB5	568,920	451,989	116,931	451,989	448,026	03/31/2025
1266942H0	428,804	421,486	7,318	421,486	337,865	03/31/2025
126694BE7	267,339	265,975	1,363	265,975	265,573	03/31/2025
126694CS5	2,282,139	2,283,768	(1,629)	2,283,768	1,771,793	03/31/2025
16162YAL9	281,861	277,973	3,888	277,973	279,430	03/31/2025
16165MAG3	1,388,145	1,211,756	176,389	1,211,756	1,210,087	03/31/2025
17025AAH5	700,371	673,554	26,817	673,554	671,934	03/31/2025
225458L55	460,520	425,635	34,884	425,635	390,455	03/31/2025
32051GXQ3	1,058,918	1,008,340	50,579	1,008,340	1,013,510	03/31/2025
32052EAA7	38,827	35,472	3,355	35,472	35,441	03/31/2025
362341XC8	700,421	659,310	41,111	659,310	654,651	03/31/2025
36242DQY2	63,956	59,846	4,111	59,846	59,836	03/31/2025
466247J46	58,936	58,163	774	58,163	56,479	03/31/2025
466247UG6	384,224	350,872	33,353	350,872	372,381	03/31/2025
46628LAB4	32,882	30,476	2,406	30,476	30,436	03/31/2025
46630WAL4	393,051	393,074	(23)	393,074	265,350	03/31/2025
47233DAB7	474,666	380,158	94,508	380,158	395,639	03/31/2025
52520MCE1	168,691	168,895	(204)	168,895	184,814	03/31/2025
57643MLZ5	177,603	167,628	9,975	167,628	168,283	03/31/2025
59023PAB9	420,455	418,864	1,591	418,864	412,043	03/31/2025
74958YAE2	206,080	206,460	(380)	206,460	229,334	03/31/2025
78473TAJ9	150,822	148,234	2,588	148,234	148,614	03/31/2025
863579RP5	536,372	525,256	11,116	525,256	523,652	03/31/2025
863579UU0	841,692	834,956	6,736	834,956	830,388	03/31/2025
863579XC7	754,868	732,944	21,925	732,944	735,481	03/31/2025
885220KW2	1,402,642	1,293,001	109,642	1,293,001	1,292,702	03/31/2025
			$ 3,093,537			

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	18,731,089
2. 12 Months or Longer		334,700,532

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

1. Less than 12 Months	$	2,762,845,283
2. 12 Months or Longer		4,226,805,797

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

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

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

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

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

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	56	35	$ 161,034,988	$ 116,010,207	$ 156,898,476	$ 112,519,100
(2) ABS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	1	1	-		-	-
(4) Preferred Stock - FV	5	5	4,534,521	6,845,344	6,845,344	6,845,344
(5) Total (1+2+3+4)	62	41	$ 165,569,509	$ 122,855,551	$ 163,743,820	$ 119,364,444

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not applicable.

Q. Prepayment Penalties and Acceleration Fees – No significant change.

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A., B. & C.

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

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

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

The Company did not receive capital contributions during the period.

D. The Company reported $1,083,310 due from and $1,051,015 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.

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

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

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

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

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

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

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

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

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

L. The Company owns 100% of the outstanding stock of Manhattan National Holding, LLC ("MNH"), a wholly-owned non-insurance subsidiary. MNH owns 100% of the stock of Manhattan National Life Insurance Company ("MNLIC"), a stock life insurance company domiciled in Ohio. The Company utilizes the look-through approach for the valuation of MNH instead of obtaining audited financial statements for MNH. The Company's carrying value in MNH is $16,102,551, and represents the carrying value of MNLIC, which is presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

M. All SCA Investments – No significant change.

N. Investment in Insurance SCAs

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

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

Note 11 – Debt

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

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $34,729,100 of FHLB stock at March 31, 2025 and $41,525,200 December 31, 2024. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,412,506,811 as of March 31, 2025. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

a. The Company held 200,000 shares of Class B membership stock at March 31, 2025 and December 31, 2024. The Company held 147,291 shares of activity and excess stock at March 31, 2025 and 215,252 shares at December 31, 2024.

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

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at March 31, 2025 was $1,412,506,811 (fair value) and $1,468,717,038 (carrying value). The total aggregate borrowing from the FHLB at March 31, 2025 was $300,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,412,506,811 (fair value) and $1,468,717,038 (carrying value) at March 31, 2025. The amount borrowed from the FHLB at the time of maximum collateral was $500,000,000.

(4) Borrowing from FHLB

a. The Company has accessed a total of $300,000,000 as part of the funding agreement with the FHLB.

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

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

NOTES TO FINANCIAL STATEMENTS

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company contributes to the retirement plans of Glidepath. The plans are for the benefit of eligible employees of Glidepath providing services to MMALIC and affiliates. Glidepath sponsors a funded qualified defined contribution 401(k) thrift savings plan and unfunded nonqualified deferred compensation thrift savings plan for its employees and retirees. The Company's total matching thrift savings contributions included in general insurance expenses were $1,122,267 for the three months ended March 31, 2025 and $4,708,290 for the year ended December 31, 2024. The Company participates in a MMLIC employee qualified defined contribution plan and unfunded nonqualified deferred compensation thrift savings plan.

F. The Company did not participate in multiemployer plans.

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

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

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

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Issuer credit obligations	$ -	$ 8,315,891	$ 24,994,063	$ -	$ 33,309,954
Asset-backed securities	-	4,219,354	-	-	4,219,354
Total bonds	-	12,535,245	24,994,063	-	37,529,308
Non-affiliated preferred stock	76,630,251	-	87,053,269	-	163,683,521
Non-affiliated common stock	159,128,949	-	159,179,974	-	318,308,923
Currency swaps	-	4,064,161	-	-	4,064,161
Currency forwards	-	3,369,209	-	-	3,369,209
Interest rate swaps	-	103,032,062	-	-	103,032,062
Financial Futures	677,057	-	-	-	677,057
Separate account assets	7,642,421	809,012,053	-	-	816,654,474
Total assets at fair value	$ 244,078,678	$ 932,012,730	$ 271,227,306	$ -	$ 1,447,318,714
Liabilities at fair value					
Currency swaps	$ -	$ 29,347,057	$ -	$ -	$ 29,347,057
Currency forwards	-	14,811,046	-	-	14,811,046
Interest rate swaps	-	53,594,482	-	-	53,594,482
Financial Futures	-	-	-	-	-
Separate account liabilities	7,642,421	809,012,053	-	-	816,654,474
Total liabilities at fair value	$ 7,642,421	$ 906,764,638	$ -	$ -	$ 914,407,059

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

	Beginning Balance at 12/31/2024	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Settlements	Other Adjustments	Ending Balance at 3/31/2025
Bonds: issuer credit obligations	$ 22,615,578	$ -	$ -	$ (551)	$ (3,269,615)	$ -	$ 21,200,192	$ (347,532)	$ (15,204,009)	$ 24,994,063
Non-affiliated preferred stock	69,477,322	-	-	-	(827,215)	5,020,618	26,765,087	(13,382,543)	-	87,053,269
Non-affiliated common stock	157,845,808	1,175,000	-	(1,965,526)	1,220,181	(6,353)	6,355	(916)	905,425	159,179,974
Total	$ 249,938,708	$ 1,175,000	$ -	$ (1,966,077)	$ (2,876,649)	$ 5,014,265	$ 47,971,634	$ (13,730,991)	$ (14,298,584)	$ 271,227,306

(3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

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

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
Issuer credit obligations	$ 20,977,672,813	$ 22,046,028,994	$ -	$ 14,496,359,730	$ 6,481,313,083	$ -	$ -
Asset-backed securities	15,229,755,864	15,577,451,043	-	11,790,004,247	3,439,751,617	-	-
Total bonds	$ 36,207,428,677	$ 37,623,480,036	$ -	$ 26,286,363,977	$ 9,921,064,700	$ -	$ -
Non affiliated preferred stock	331,864,574	325,961,937	183,317,170	50,000	148,497,404	-	-
Non affiliated common stock	318,308,923	318,308,923	159,128,949	-	159,179,974	-	-
Mortgage loans	5,170,857,420	5,285,906,405	-	-	5,170,857,420	-	-
Currency forwards	3,369,209	3,369,209	-	3,369,209	-	-	-
Fixed-indexed annuity options	638,685,538	666,208,844	306,180,515	332,505,024	-	-	-
Interest rate swaps	103,032,062	103,032,062	-	103,032,062	-	-	-
Currency swaps	4,064,161	4,064,161	-	4,064,161	-	-	-
Financial Futures	677,057	677,057	677,057	-	-	-	-
Separate account assets	816,654,474	816,654,474	7,642,421	809,012,053	-	-	-
Cash, cash equivalents and short-term investments	3,079,610,560	3,079,610,560	3,079,610,560	-	-	-	-
Policy loans	27,001,732	27,001,732	-	-	27,001,732	-	-
Total financial assets	$ 46,701,554,386	$ 48,254,275,399	$ 3,736,556,671	$ 27,538,396,485	$ 15,426,601,230	$ -	$ -
Financial liabilities:							
Currency swaps	$ 29,347,057	$ 29,347,057	$ -	$ 29,347,057	$ -	$ -	$ -
Currency forwards	14,811,046	14,811,046	-	14,811,046	-	-	-
Interest rate swaps	53,594,482	53,594,482	-	53,594,482	-	-	-
Fixed-indexed annuity options	-	284,233,665	-	-	-	-	-
Financial Futures	-	-	-	-	-	-	-
Separate account liabilities	816,654,474	816,654,474	7,642,421	809,012,053	-	-	-
Total financial liabilities	$ 914,407,059	$ 1,198,640,723	$ 7,642,421	$ 906,764,638	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value **–** The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments – The Company has no financial investments that fall under this classification.

Note 21 – Other Items

A. The Company had no unusual of infrequent items.

B. The Company had no troubled debt restructuring.

C. The Company has no other disclosures to report.

D. The Company has no business interruption insurance recoveries.

E. The Company has no state transferable or nontransferable tax credits.

F. The Company had no significant changes to subprime mortgage related risk exposure.

G. The Company does not have retained asset accounts.

H. The Company is not an issuer, ceding issuer, or counterparty of insurance-linked securities.

I. The Company has no amount that could be realized on life insurance where the reporting entity is the owner and beneficiary or has other wise obtained rights to control the policy.

NOTES TO FINANCIAL STATEMENTS

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR):

1. Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 342,335,582	$ 342,335,582	$ -	$ -

2. Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 342,335,582	$ 342,335,582	$ -	$ -

3. Calculated adjusted capital and surplus

	Total
a. Prior period general account capital and surplus	$ 4,226,276,293
From prior period SAP financials	-
b. Net positive goodwill (admitted)	-
c. EDP equipment and operating system software (admitted)	-
d. Net DTAs (admitted)	291,658,899
e. Net negative (disallowed) IMR (admitted)	253,755,983
f. Adjusted capital and surplus (a-(b+c+d+e))	$ 3,680,861,411

4. Percentage of adjusted capital and surplus

	Total
Percentage of total net negative (disallowed) IMR admitted in general account or recognized in separate account to adjusted capital and surplus	9%

5. Allocated gains/losses to IMR from derivatives

	Gains	Losses
1. Unamortized fair value derivative gains and losses realized to IMR – prior period	$ 2,365,471	$ (20,186,530)
2. Fair value derivative gains and losses realized to IMR – added in current period	6,369,800	-
3. Fair value derivative gains and losses amortized over current period	1,722,163	(5,551,797)
4. Unamortized fair value derivative gains and losses realized to IMR – current period total	7,013,108	(14,634,733)

K. The Company had no troubled debt restructuring.

Note 22 – Events Subsequent/Other items

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/23/2023

6.4 By what department or departments?
State of Ohio, Department of Insurance .....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

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: ..... $ 343,442,378

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	$ 969,594,122	$ 892,911,470
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 482,056,721	$ 491,368,829
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 1,538,740,720	$ 1,419,703,339
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,990,391,563	$ 2,803,983,638
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	1 Wall Street, New York, NY 10286
State Street Bank and Trust Company	JAB2NWN. Quincy, MA 02171

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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
130074	ARES Capital Management LLC	549300R4YHRZ8JUZU385	SEC	NO
130074	Ares Management LLC	549300JA9GMPFTSVQQ05	SEC	NO
106006	Barings LLC	ANDKRHQKPRRG4Q2KLR05	SEC	DS
131940	Angelo, Gordon & Co., L.P.	XXJ808RONB9FETFPCB63	SEC	NO
157359	Centerbridge Martello Advisors, LLC	549300F5X7LPP05D3544	SEC	NO
311767	Fractal Investments LLC	984500D14JFD006CBC96	SEC	NO
110441	Western Asset Management Company	549300C5A561UXUICN46	SEC	NO

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

18.2 If no, list exceptions:

At 3/31/2025, 30 issues for 25 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled $67,724,388 or 0.01% of all assets. .....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 3,464,203,897
1.13	Commercial Mortgages	$ 1,821,702,508
1.14	Total Mortgages in Good Standing	$ 5,285,906,405
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)	$ 5,285,906,405
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	30,042	37,250,345	4,914		37,285,301	
2. Alaska	AK	L	1,867	195,183			197,050	
3. Arizona	AZ	L	110,016	30,991,105	4,481		31,105,602	
4. Arkansas	AR	L	35,613	15,658,165	337		15,694,115	
5. California	CA	L	1,009,372	212,256,372	2,231		213,267,975	
6. Colorado	CO	L	50,330	20,617,701	16,646		20,684,677	
7. Connecticut	CT	L	66,971	33,547,266	20		33,614,257	
8. Delaware	DE	L	7,902	3,490,852			3,498,754	
9. District of Columbia	DC	L	4,683	762,042			766,725	
10. Florida	FL	L	377,339	139,742,508	67,020		140,186,867	
11. Georgia	GA	L	141,394	45,096,313	13,177		45,250,884	
12. Hawaii	HI	L	50,129	23,488,901			23,539,030	
13. Idaho	ID	L	24,152	8,845,607	6,530		8,876,289	
14. Illinois	IL	L	134,494	64,285,627	29,586		64,449,707	
15. Indiana	IN	L	36,018	41,021,524	19,659		41,077,201	
16. Iowa	IA	L	26,942	12,522,241	17,464		12,566,647	
17. Kansas	KS	L	20,300	8,038,345	37,682		8,096,327	
18. Kentucky	KY	L	32,626	15,120,453	24,103		15,177,182	
19. Louisiana	LA	L	44,832	27,417,374			27,462,206	
20. Maine	ME	L	14,711	8,367,310	899		8,382,920	
21. Maryland	MD	L	109,431	46,454,696			46,564,127	
22. Massachusetts	MA	L	91,375	36,986,623			37,077,998	
23. Michigan	MI	L	53,771	55,311,099	830		55,365,700	77,899
24. Minnesota	MN	L	98,867	33,483,176	4,864		33,586,907	
25. Mississippi	MS	L	28,537	7,121,856	733		7,151,126	16,155
26. Missouri	MO	L	109,706	64,246,883	51,258		64,407,847	
27. Montana	MT	L	862	539,199			540,061	
28. Nebraska	NE	L	33,840	6,658,711	15,293		6,707,844	
29. Nevada	NV	L	71,844	11,842,939	3,536		11,918,319	
30. New Hampshire	NH	L	11,028	11,373,999	14,006		11,399,033	455,217
31. New Jersey	NJ	L	124,478	63,825,901	1,142		63,951,521	
32. New Mexico	NM	L	32,964	6,108,473			6,141,437	
33. New York	NY	N	27,977	5,590,709	8,118		5,626,804	
34. North Carolina	NC	L	213,810	73,856,163	342,224		74,412,197	
35. North Dakota	ND	L	11,678	1,459,240			1,470,918	
36. Ohio	OH	L	81,431	60,867,120	12,496		60,961,047	
37. Oklahoma	OK	L	109,128	8,279,733	19,970		8,408,831	
38. Oregon	OR	L	19,377	11,312,681	12,732		11,344,790	
39. Pennsylvania	PA	L	241,882	114,230,458	2,980		114,475,320	323,432
40. Rhode Island	RI	L	11,621	16,133,477			16,145,098	
41. South Carolina	SC	L	78,589	54,452,724	41,595		54,572,908	102,916
42. South Dakota	SD	L	7,301	2,553,438			2,560,739	
43. Tennessee	TN	L	76,153	53,453,384	41,367		53,570,904	
44. Texas	TX	L	483,697	71,410,938	24,996		71,919,631	
45. Utah	UT	L	23,250	9,009,769	9,612		9,042,631	
46. Vermont	VT	L	5,137	3,906,086	115		3,911,338	
47. Virginia	VA	L	167,117	46,449,013	53,288		46,669,418	
48. Washington	WA	L	72,377	40,254,946	70,602		40,397,925	
49. West Virginia	WV	L	25,901	10,620,331	1,575		10,647,807	
50. Wisconsin	WI	L	51,256	34,688,438	63,420		34,803,114	101,051
51. Wyoming	WY	L	4,677	686,017			690,694	
52. American Samoa	AS	N					0	
53. Guam	GU	N	16,482				16,482	
54. Puerto Rico	PR	L	62	1,014,250			1,014,312	
55. U.S. Virgin Islands	VI	N					0	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N					0	
58. Aggregate Other Aliens	OT	XXX	11,846	209,943	0	0	221,789	0
59. Subtotal		XXX	4,727,185	1,713,107,647	1,041,501	0	1,718,876,333	1,076,670
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	46,366		105,026		151,392	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	4,773,551	1,713,107,647	1,146,527	0	1,719,027,725	1,076,670
96. Plus Reinsurance Assumed		XXX	498,656	154,922	723,956		1,377,534	
97 Totals (All Business)		XXX	5,272,207	1,713,262,569	1,870,483	0	1,720,405,259	1,076,670
98. Less Reinsurance Ceded		XXX	2,397,297	9,344,615	1,146,527		12,888,439	8,948
99. Totals (All Business) less Reinsurance Ceded		XXX	2,874,910	1,703,917,954	723,956	0	1,707,516,820	1,067,722
DETAILS OF WRITE-INS								
58001. Other Alien		XXX	11,846	209,943			221,789	
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	11,846	209,943	0	0	221,789	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..... 51
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..... 6

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 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
Counterpointe Titling Trust	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
Counterpointe Investment Management LLC	None		Delaware
CSA Incentive Holdco LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
Jefferies MM Lending LLC	None		Delaware
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
Jefferies DLF2 C Holdings-2 LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE-2 LLC	None		Delaware
JDLF III GP LLC*	None		Delaware

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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
JDLF III GP LP*	None		Delaware
Jefferies Direct Lending Fund III C LP	None		Delaware
Jefferies DLF3 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund III C SPE LLC	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey Channel Islands
JCP GP I LLC	None		Delaware
Jefferies M Super Private Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Europe Limited	None		United Kingdom
Jefferies 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
JSPCS MM LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 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 2025-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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 Ltd.	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
JF CEI Holdings 1 LLC	None		Delaware
JF CEI Holdings 2 LLC	None		Delaware
Apex Credit CLO 2024-I Ltd.	None		New York
Apex Credit Holdings LLC	None		Delaware
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		Delaware
MM Vine Street LLC	None		Delaware
Counterpointe – Ascend Mortgage Lending LLC	None		Delaware
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
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

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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
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
Barings Equipment Finance LLC 2025-A	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
M & A Siena LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
MassMutual Private Wealth & Trust, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
GASL Holdings LLC	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

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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
RB Apartments LLC	82-4411267		Delaware
Intermodal Holding II LLC	None		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MMV UK/SEA Limited	None		England & Wales
MassMutual Ventures India Private Limited	None		India
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
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
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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Barings Australia Property Partners Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Partners Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Gryphon Capital Partners Pty Ltd	None		Australia
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
Barings Real Estate Holdings LLC	None		Delaware
Artemis Real Estate Partners, LLC	None		Delaware
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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings 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 Infiniti Fund Management LLC	None		Delaware
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 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 Direct Lending GP Ltd.	None		Cayman Islands
Barings Direct Investments LLC	None		Delaware
Barings Diversified Residential Fund GP LLC	None		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership 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 SBIC II GP, LLC	None		Delaware
Barings SEM GP LLC	None		Delaware
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Barings TYIDF2 Rated Feeder GP LLC	None		Delaware
Barings TYIDF2 Rated Feeder, L.P.	None		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware

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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
BCLF GP LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CPF Springing Member, LLC	None		Delaware
CREA-MA Reorganization Trust	None		Delaware
CREF X GP LLC	None		Delaware
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
Terrapin Middle Market Infrastructure Fund, L.P.	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
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual External Benefits Group LLC	27-3576835		Delaware
Stillings Street LLC	None		Delaware
Eclipse Business Capital LLC	None		Delaware
Port 51 Lending Holdings LLC	None		Delaware
Port 51 Lending LLC	None		Delaware
Counterpointe – MM Mortgage Lending LLC	None		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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Construction Lending Fund LP	None		Delaware
12-18 West 55th Street Predevelopment, LLC	None		Delaware
21 West 86th LLC	None		Delaware
Barings Diversified Residential Fund LP	None		Delaware
Barings Emerging Generation Fund II LP	None		Delaware
Barings Emerging Generation Fund, LP	84-3784245		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings 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 Real Estate European Value Add Fund 3 SCSp	04-1590850		None
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
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
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA III LLC	None		Delaware
MM Speedway El Paso Member LLC	None		Delaware
MM Speedway El Paso Member II LLC	04-1590850		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
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
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-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2024-II	None		Cayman Islands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2023-II DAC	None		Ireland
Barings Euro CLO 2024-II	4278301GH		Ireland
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Joondalup Trust	None		Australia
Barings Construction Lending Fund	93-4219244		Delaware
Barings Liquidity Investment Strategy	None		Delaware
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 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 Euro Middle Market CLO 2024-1 DAC	None		Ireland
Barings Middle Market Loan Partners 1	None		Cayman Islands
Barings Middle Market Loan Partners 2	None		Cayman Islands
Barings Loan Partners 5	None		Cayman Islands
Barings Loan Partners 4	None		Cayman Islands
Barings 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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
DPI-ARES Mortgage Lending SPV, LLC	04-1590850		Delaware
E2E Affordable Housing Debt Fund LLC	None		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 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
Barings Capital Solutions Perpetual Fund (DE) LP	92-3857084		Delaware
Barings Capital Solutions Perpetual Fund (LUX)	None		Luxembourg
Barings Income Navigator Fund	None		Ireland
Barings Capital Solutions Perpetual Fund (CA), LP	None		Cayman Islands
Barings Global Investment Grade Credit Fund	None		Ireland
MM MD2 Station Member LLC*	04-1590850		Delaware
MM National Self-Storage Program Member II LLC	None		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC	None		Delaware
MM Sedona Vortex Investor LLC	None		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
MM The Gilman Member LLC	None		Delaware
SBNP SIA IV LLC	None		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
Invesco Ltd	None		Bermuda
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

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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
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
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM Ironhead Commerce Center	04-1590850		Delaware
BRAVA5 MM Investor LLC	None		Delaware
BRAVA5 MALIC Investor LLC	None		Delaware
MM Ironhead Commerce Center Member LLC	None		Delaware
MM 425 Montgomery Member LLC	None		Delaware
MM 550 Corporate Member LLC	None		Delaware
MM Century Square LLC	None		Delaware
MM Horizon Savannah Member III LLC	None		Delaware
MM Liberty Centre LLC	None		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM Liberty Centre Member LLC	04-1590850		Delaware
MM Century Square Member LLC	04-1590850		Delaware
MM 340 Madison Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
MM 1370 AVE OF AM LLC	04-1590850		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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 Select Funds:			
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 20/80 Allocation Fund	45-1618155		Massachusetts
MML SER INVT FD II ISHARES 80/20 ALLOCATION FD	45-1618222		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 Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		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 Clinton Municipal Credit Opportunities Fund	93-4168848		Massachusetts
MassMutual Clinton Municipal Fund	93-4190918		Massachusetts
MassMutual Clinton Short-Term Municipal Fund	93-4193313		Massachusetts
MassMutual High Yield Fund	04-3520009		Massachusetts

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SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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0000	0000						Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
0000	0000						Jefferies DLF 2 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000	0000						Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF 2 C Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						Jefferies DLF2 C Holdings-2 LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000	0000						Jefferies Direct Lending Fund II C SPE-2 LLC	DE	NIA	Jefferies DLF2 C Holdings-2 LLC	Ownership	100.000	MMLIC		
0000	0000						JDLF III GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000	0000						JDLF III GP LP	DE	NIA	JDLF III GP LLC	Ownership	100.000	MMLIC		
0000	0000						Jefferies Direct Lending Fund III C LP	DE	NIA	JDLF III GP LP	Ownership	100.000	MMLIC		
0000	0000						Jefferies DLF3 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund III C LP	Ownership	100.000	MMLIC		
0000	0000						Jefferies Direct Lending Fund III C SPE LLC	DE	NIA	Jefferies DLF3 C Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						JCP Direct Lending CLO 2023-1 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000	0000						JCP Direct Lending CLO 2023 Ltd.	JEY	NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MMLIC		
0000	0000						JCP GP I LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000	0000						Jefferies M Super Private Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000	0000						Jefferies Credit Partners Europe Limited	GBR	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000	0000						Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JCP Funding 2024 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000	0000						Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000	0000						Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JSPCS MM LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2024-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2025-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver CLO 2022-IV LLC	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000	0000						JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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0000	0000						JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN Revolver SPE4 2022 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JCP Private Loan Management GP LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JCP Private Loan Management LP	DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
0000	0000						JF CEI Holdings 1 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JF CEI Holdings 2 LLC	DE	NIA	JF CEI Holdings 1 LLC	Ownership	100.000	MMLIC		
0000	0000						Apex Credit CLO 2024-I Ltd.	NY	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						Apex Credit Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	85.000	MMLIC		
0000	0000						JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						Tomorrow Parent, LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000						Custom Ecology Holdco, LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000	0000		86-2294635				Glidepath Holdings Inc.	DE	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	DE	RE	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000	0000		31-1422717				AAG Insurance Agency, LLC	KY	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000	0435		31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						MM Ascend Mortgage Lending LLC	DE	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000	0435						MM Vine Street LLC	DE	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						Counterpointe Ascend Mortgage Lending LLC	DE	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		26-3260520				Manhattan National Holding, LLC	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000	0000						MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0435						MMV CTF I GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						MassMutual Ventures Climate Technology Fund I LP	DE	NIA	MMV CTF I GP LLC	Management		MMLIC		
0000	0000						MM Direct Private Investments Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						MM Direct Private Investments UK Limited	GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
0000	0000						DPI-ACRES Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						DPI-ARES Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000	0000						MMIH Bond Holdings LLC	DE	NIA	MM Investment Holding	Ownership	99.610	MMLIC		
0000	0000		26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000	0000		26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000	0000		32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000		83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000						MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000						MMAF Equipment Finance LLC 2020-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000						MMAF Equipment Finance LLC 2020-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000						MMAF Equipment Finance LLC 2021-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000						MMAF Equipment Finance LLC 2022-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000						MMAF Equipment Finance LLC 2022-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000						MMAF Equipment Finance LLC 2023-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000						MMAF Equipment Finance LLC 2024-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Equipment Finance LLC 2025-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000	0000		04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC	YES	
0000	0000		04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000	0000		04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000	0000						MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						Blueprint Income LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000	0000						Flourish Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000	0000						Flourish Insurance Agency LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000	0000						Flourish Digital Assets LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000	0000						Flourish Financial LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000	0000						M & A Siena LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000	0000						Flourish Technologies LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000	0000		04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000	0000		04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000	0000						MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		06-1563535	2881445			MassMutual Private Wealth & Trust, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000	0000		04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		04-1590850		2881445		MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000	0000		04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000	0000		37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000						Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.000	MMLIC		
0000	0000				2392316		Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	11.260	MMLIC		
0000	0000		82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		

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0000	0000		36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.240	MMLIC		
0000	0000		36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.110	MMLIC		
0000	0000		36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings Perpetual European Direct Lending Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	87.500	MMLIC		
0000	0000						Barings Perpetual European Direct Lending Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000	0000		88-0916548				Barings Emerging Generation Fund II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	39.000	MMLIC		
0000	0000		88-0916548				Barings Emerging Generation Fund II	DE	NIA	Barings LLC	Influence		MMLIC		
0000	0000		98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	21.200	MMLIC		
0000	0000		98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.400	MMLIC		
0000	0000		98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000		82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	38.880	MMLIC		
0000	0000		82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.090	MMLIC		
0000	0000		82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings Global Special Situations Credit Fund 3	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	19.400	MMLIC		
0000	0000						Barings Global Special Situations Credit Fund 3	LUX	NIA	Barings LLC	Management		MMLIC		
0000	0000		06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		82-4411267				RB Apartments LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000						Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000						MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000						Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000	0000						MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000	0000						MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000	0000						MMV UK/SEA Limited	GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000	0000						MassMutual Ventures India Private Limited	IND	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000	0000						MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000	0000						MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000	0000						MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000	0000		47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000	0000						MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000	0000						MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000	0000						MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000						MM Catalyst Fund II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000						Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	47.600	MMLIC		
0000	0000						Rothesay Mortgages Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000	0000						Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000	0000						Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0000	0000						Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000	0000						Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000	0000						LT Mortgage Financing Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000	0000						Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000	0000						Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000	0000						Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000	0000						Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000	0000						Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000	0000						Rothesay Asset Management North America LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000	0000		04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000	0000		47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		51-0504477				Barings LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000	0000		98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000	0000		98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000	0000						Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000	0000		98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000	0000		98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000	0000						Barings Australia Real Estate Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		14-0045656				Barings Australia Real Estate Pty Ltd	AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000	0000		98-0457456				Barings Australia Property Partners Holdings Pty Ltd	AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
0000	0000						Barings Australia Asset Management Pty Ltd	AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000	0000						Barings Australia Property Partners Pty Ltd	AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000	0000						Barings Australia Structured Finance Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Australia Structured Finance Pty Ltd	AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000	0000						Gryphon Capital Partners Pty Ltd	AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MMLIC		
0000	0000						Gryphon Capital Management Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000	0000						Gryphon Capital Investments Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		

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0000	0000						Barings Real Estate Holdings LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Artemis Real Estate Partners, LLC	DE	NIA	Barings Real Estate Holdings LLC	Ownership	100.000	MMLIC		
0000	0000		80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000	0000						BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000	0000						BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000						Baring France SAS	FRA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000						Baring International Fund Managers (Ireland) Limited	IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000						Barings GmbH	DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000		98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Switzerland Sàrl	CHE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000		98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000	0000						Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000		98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000		98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000	0000		98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Investment Fund (LUX) GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						Barings GPC GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						GPLF4(S) GP S.à r. l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000	0000						BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	64.450	MMLIC		
0000	0000		81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000	0000				3456895		Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Infiniti Fund Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings New Jersey Emerging Manager Program GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000	0000						Baring Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings FC III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Direct Investments LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Diversified Residential Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Centre Street CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.700	MMLIC		
0000	0000		88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings North American Private Loan Fund II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Real Estate European Value Add Fund II Feeder LLC	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings SBIC II GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings SEM GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.400	MMLIC		
0000	0000		84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings TYIDF2 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings TYIDF2 Rated Feeder, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BCLF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Active Passive Equity Direct EAFE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						CPF Springing Member, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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0000	0000						CREA-MA Reorganization Trust	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Barings EPLF4 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000	0000		80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000	0000						Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						Terrapin Middle Market Infrastructure Fund, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000		98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings CLO 2022-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000	0000						Enroll Confidently, Inc.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.000	MMLIC		
0000	0000		04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000	0000						MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000	0000						Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
0000	0000		27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						Stillings Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						Eclipse Business Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.000	MMLIC		
0000	0000						Port 51 Lending Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000	0000						Port 51 Lending LLC	DE	NIA	Port 51 Lending Holdings LLC	Ownership	100.000	MMLIC		
0000	0000						Counterpointe MM Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						5301 Wisconsin Avenue Associates, LLC	DC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000	0000						5301 Wisconsin Avenue GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000	0000						Barings Affordable Housing Mortgage Fund I LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		

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0000	0000		61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000		85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.710	MMLIC		
0000	0000						Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Ascend	Management	10.000	MMLIC		
0000	0000						12-18 West 55th Street Predevelopment, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000	0000						21 West 86th LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.240	MMLIC		
0000	0000						Barings Diversified Residential Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						Barings Emerging Generation Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.700	MMLIC		
0000	0000		84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	37.700	MMLIC		
0000	0000		84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
0000	0000						Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	67.400	MMLIC		
0000	0000						Barings Hotel Opportunity Venture I LP		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	MMLIC		
0000	0000						Barings Hotel Opportunity Venture I LP	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings Miller Investment Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.000	MMLIC		
0000	0000						Barings Miller Investment Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Influence		MMLIC		
0000	0000		85-3449260				Barings Real Estate Debt Income Fund LP		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	46.500	MMLIC		
0000	0000		85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000	0000		85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.000	MMLIC		
0000	0000						Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC		
0000	0000						Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000	0000		04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.670	MMLIC		
0000	0000		04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	GBR	NIA	Massachusetts Mutual Ascend	Ownership	3.330	MMLIC		
0000	0000						Barings Small Business Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000	0000						Barings U.S. High Yield Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.090	MMLIC		
0000	0000						Barings-MM Revolver Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.000	MMLIC		

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0000	0000						Barings-MM Revolver Fund LP	DE	NIA	MM Ascend	Ownership/Influence	14.000	MMLIC		
0000	0000						Beauty Brands Acquisition LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.630	MMLIC		
0000	0000						Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000	0000						Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
0000	0000		45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Barings LLC	Management		MMLIC		
0000	0000						CREA Ridge Apartments, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						Euro Real Estate Holdings Herleshausen LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.500	MMLIC		
0000	0000						London Office JV Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000						Riverwalk MM Member, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	0000		83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.100	MMLIC		
0000	0000		83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000		81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000	0000		81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.300	MMLIC		
0000	0000		81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000	0000						EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000	0000		46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.440	MMLIC		
0000	0000						SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000	0000						MM Speedway El Paso Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.640	MMLIC		
0000	0000						MM Speedway El Paso Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.400	MMLIC		
0000	0000		04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.250	MMLIC		
0000	0000		04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	11.740	MMLIC		
0000	0000						Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	43.800	MMLIC		
0000	0000						Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000	0000		37-1506417				Babson Capital Loan Strategies Fund, L.P.		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.310	MMLIC		
0000	0000		37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.790	MMLIC		
0000	0000		37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
0000	0000						Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000	0000						Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000	0000						Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000	0000						Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000		98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		

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0000	0000						Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings CLO 2024-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000	0000		36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000	0000		37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Euro CLO 2023-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Euro CLO 2024-II	IRL	NIA	Barings LLC	Influence		MMLIC		
0000	0000		98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	97.900	MMLIC		
0000	0000						Barings Joondalup Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	67.090	MMLIC		
0000	0000						Barings Joondalup Trust	AUS	NIA	Barings LLC	Influence		MMLIC		
0000	0000		93-4219244				Barings Construction Lending Fund		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	53.720	MMLIC		
0000	0000		93-4219244				Barings Construction Lending Fund	DE	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Liquidity Investment Strategy	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.000	MMLIC		
0000	0000						Barings Liquidity Investment Strategy	DE	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.300	MMLIC		
0000	0000						Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.500	MMLIC		
0000	0000						Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	12.900	MMLIC		
0000	0000						Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.700	MMLIC		
0000	0000						Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000	0000						Barings Europe Select Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000	0000		87-0977058				Barings Hotel Opportunity Venture		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.000	MMLIC		
0000	0000		87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000	0000		86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.700	MMLIC		
0000	0000		86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000	0000						Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000		98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Middle Market CLO Ltd 2023-I	BMU	NIA	Barings LLC	Influence		MMLIC		
0000	0000						Barings Middle Market CLO Ltd 2023-II	BMU	NIA	Barings LLC	Influence		MMLIC		

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0000	0000						Barings Euro Middle Market CLO 2024-1 DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market Loan Partners 1	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market Loan Partners 2	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Loan Partners 5	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Loan Partners 4	CYM	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	18.500	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		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	63.200	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.700	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.200	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP		NIA	MassMutual Holding LLC	Ownership/Influence	12.900	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.800	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.500	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	12.600	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	42.400	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust		NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	27.900	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			04-1590850				DPI Acres Capital SPV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				DPI-ARES Mortgage Lending SPV, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							E2E Affordable Housing Debt Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	81.900	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7		NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Martello Re Feeder LP	DE	NIA	MassMutual Holding LLC	Ownership	44.000	MMLIC		
0000							Martello Re LP	DE	NIA	Martello Re Feeder LP	Ownership	54.000	MMLIC		

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0000							Martello Re Holding Limited LLC	DE	NIA	Martello Re LP	Ownership	100.000	MMLIC		
0000							Martello Re Limited	BMU	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000							Martello Re Services Company		NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	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							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			92-3857084				Barings Capital Solutions Perpetual Fund (DE) LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Capital Solutions Perpetual Fund (LUX)	LUX	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Income Navigator Fund	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Capital Solutions Perpetual Fund (CA), LP	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	42.700	MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				MM MD2 Station Member LLC		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							MM National Self-Storage Program Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		
0000							MM REED District Landco Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.290	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	18.710	MMLIC		
0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM The Gilman Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							SBNP SIA IV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				Washington Pine LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.400	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		

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0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.970	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.380	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.570	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							MALIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Invesco Ltd	BMU	NIA	MM Asset Management Holding LLC	Ownership	18.100	MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
0000			47-3790192				Barings Global High Yield Fund		NIA	Barings LLC	Management		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							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.700	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	20.470	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC		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	10.030	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000							Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	28.520	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.580	MMLIC		

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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	95.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			13-1935920				MMLIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Ascend Mtg. Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.080	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.280	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.270	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.220	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.270	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.510	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	7.220	MMLIC		
0000			04-1590850				MM Ironhead Commerce Center	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	79.170	MMLIC		
0000			04-1590850				MM Ironhead Commerce Center	DE	NIA	Massachusetts Mutual Ascend	Ownership	20.830	MMLIC		
0000							BRAVA5 MM Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							BRAVA5 MALIC Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
0000							BRAVA5 MALIC Investor LLC	DE	NIA	MM Ascend	Ownership	100.000	MMLIC		
0000							MM Ironhead Commerce Center Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM 425 Montgomery Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.360	MMLIC		
0000							MM 425 Montgomery Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	21.650	MMLIC		
0000							MM 550 Corporate Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Century Square LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.710	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.690	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	7.600	MMLIC		
0000							MM Liberty Centre LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			04-1590850				MM Liberty Centre Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.180	MMLIC		
0000			04-1590850				MM Century Square Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.560	MMLIC		
0000			04-1590850				MM Century Square Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.120	MMLIC		
0000			04-1590850				MM 340 Madison Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.720	MMLIC		
0000			04-1590850				MM 340 Madison Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	3.280	MMLIC		
0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.330	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	9.000	MMLIC		
0000			04-1590850				Paco France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.230	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.200	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	41.650	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.180	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.410	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			45-1618222		0000916053	OQ	MML SER INVT FD II ISHARES 80/20 ALLOCATION FD	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	28.660	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	51.030	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	3.380	MMLIC		
0000			04-3539084		0000916053	OQ	MassMutual Disciplined Growth 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			03-0532475		0000916053	OQ	MassMutual Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.910	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			45-1618222		0000916053	OQ	MassMutual Select 80/20 Allocation 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	25.770	MMLIC		
0000			04-3464205		0000916053	OQ	MassMutual Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.060	MMLIC		

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

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0000			04-3424705		0000916053	OQ	MassMutual Small Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.700	MMLIC		
0000			93-4168848		0000916053	OQ	MassMutual Clinton Municipal Credit Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
0000			93-4190918		0000916053	OQ	MassMutual Clinton Municipal Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
0000			93-4193313		0000916053	OQ	MassMutual Clinton Short-Term Municipal Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
0000			04-3520009		0000916053	OQ	MassMutual High Yield Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.600	MMLIC		

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

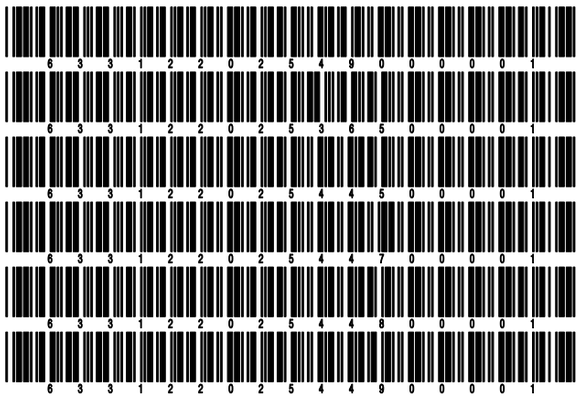
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required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

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1104.			0	0
1105.			0	0
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Accounts receivable	18,763,315	5,028,061	13,735,254	18,277,854
2597. Summary of remaining write-ins for Line 25 from overflow page	18,763,315	5,028,061	13,735,254	18,277,854

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	776,821	2,072	2,356,664
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	776,821	2,072	2,356,664

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,123,099,533	4,256,509,561
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	337,119,887	1,551,323,754
	2.2 Additional investment made after acquisition	109,930,419	309,004,968
3.	Capitalized deferred interest and other	5,863,918	15,565,041
4.	Accrual of discount	898,267	13,210,092
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals	(305,819)	(188,619)
7.	Deduct amounts received on disposals	288,033,187	1,000,027,599
8.	Deduct amortization of premium and mortgage interest points and commitment fees	5,001,778	23,054,144
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	2,672,822	756,479
10.	Deduct current year's other than temporary impairment recognized	337,657	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,285,906,405	5,123,099,533
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	5,285,906,405	5,123,099,533
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	5,285,906,405	5,123,099,533

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	2,805,647,921	1,407,752,674
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	162,364,800	1,386,874,043
	2.2 Additional investment made after acquisition	20,270,427	207,646,596
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	(6,140,177)	9,855,146
5.	Unrealized valuation increase/(decrease)	(64,972,809)	90,054,469
6.	Total gain (loss) on disposals	(3,350,646)	1,190,794
7.	Deduct amounts received on disposals	146,613,772	231,751,488
8.	Deduct amortization of premium, depreciation and proportional amortization	(160,943)	3,918,835
9.	Total foreign exchange change in book/adjusted carrying value	965,476	(2,174,836)
10.	Deduct current year's other than temporary impairment recognized	6,783,297	59,880,642
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,761,548,866	2,805,647,921
12.	Deduct total nonadmitted amounts	10,588,254	10,338,240
13.	Statement value at end of current period (Line 11 minus Line 12)	2,750,960,611	2,795,309,681

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	38,584,858,466	35,889,697,885
2.	Cost of bonds and stocks acquired	2,360,430,501	10,331,136,522
3.	Accrual of discount	41,209,278	168,861,494
4.	Unrealized valuation increase/(decrease)	15,489,464	80,535,626
5.	Total gain (loss) on disposals	(3,539,127)	(105,662,602)
6.	Deduct consideration for bonds and stocks disposed of	2,272,115,549	7,559,849,660
7.	Deduct amortization of premium	14,095,992	71,230,083
8.	Total foreign exchange change in book/adjusted carrying value	57,394,588	(60,393,076)
9.	Deduct current year's other than temporary impairment recognized	10,543,959	88,237,639
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)	38,759,087,670	38,584,858,466
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	38,759,087,670	38,584,858,466

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	10,000,235,606	1,257,566,730	1,716,703,897	(724,777,978)	8,816,320,460	0	0	10,000,235,606
2. NAIC 2 (a)	14,505,973,639	9,867,670,023	9,764,490,128	(64,506,627)	14,544,646,906	0	0	14,505,973,639
3. NAIC 3 (a)	710,585,031	88,512,668	68,969,262	32,793,140	762,921,576	0	0	710,585,031
4. NAIC 4 (a)	448,619,531	71,235,526	63,228,556	(326,127)	456,300,374	0	0	448,619,531
5. NAIC 5 (a)	225,075,733	15,558,771	17,402,500	(2,781,312)	220,450,692	0	0	225,075,733
6. NAIC 6 (a)	67,911,720	1,058,871	4,388,129	1,687,976	66,270,438	0	0	67,911,720
7. Total ICO	25,958,401,260	11,301,602,588	11,635,182,473	(757,910,929)	24,866,910,446	0	0	25,958,401,260
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	12,980,178,323	1,117,924,757	1,064,992,500	718,477,931	13,751,588,510	0	0	12,980,178,323
9. NAIC 2	1,162,770,391	75,002,769	64,023,024	136,709,075	1,310,459,212	0	0	1,162,770,391
10. NAIC 3	402,210,288	2,100,000	32,773,949	2,308,105	373,844,445	0	0	402,210,288
11. NAIC 4	77,549,085	4,228,317	2,325,991	4,473,494	83,924,904	0	0	77,549,085
12. NAIC 5	14,731,585		340,674	3,012,084	17,402,995	0	0	14,731,585
13. NAIC 6	43,520,972		(2,124,227)	(2,175,341)	43,469,858	0	0	43,520,972
14. Total ABS	14,680,960,644	1,199,255,843	1,162,331,911	862,805,349	15,580,689,924	0	0	14,680,960,644
PREFERRED STOCK								
15. NAIC 1	15,000,000	8,000,000	0	0	23,000,000	0	0	15,000,000
16. NAIC 2	251,479,903			(894,904)	250,585,000	0	0	251,479,903
17. NAIC 3	7,279,914	625,000		125,308	8,030,222	0	0	7,279,914
18. NAIC 4	0	14,353,495	775,765	(1,901,998)	11,675,733	0	0	
19. NAIC 5	8,323,982	3,920,001		0	12,243,983	0	0	8,323,982
20. NAIC 6	15,791,961	4,049,666		585,374	20,427,000	0	0	15,791,961
21. Total Preferred Stock	297,875,760	30,948,162	775,765	(2,086,221)	325,961,937	0	0	297,875,760
22. Total ICO, ABS & Preferred Stock	40,937,237,663	12,531,806,594	12,798,290,148	102,808,198	40,773,562,307	0	0	40,937,237,663

(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 $ 419,178,686 ; NAIC 2 $ 2,404,941,647 ; 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	720,890,987	XXX	717,600,078	2,223,419	3,194

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	375,953,404	424,197,318
2.	Cost of short-term investments acquired	451,922,336	1,153,451,244
3.	Accrual of discount	3,013,281	14,949,157
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals	98	(1,091,539)
6.	Deduct consideration received on disposals	109,998,132	1,215,552,776
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	720,890,987	375,953,404
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	720,890,987	375,953,404

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)	462,108,610
2.	Cost Paid/(Consideration Received) on additions	189,393,348
3.	Unrealized Valuation increase/(decrease)	(72,188,696)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	214,504,561
6.	Considerations received/(paid) on terminations	214,504,561
7.	Amortization	(184,625,236)
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)	394,688,026
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	394,688,026

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				677,057
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	677,056			
	3.14 Section 1, Column 18, prior year		677,056	677,056	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year		0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	677,056			
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments		677,056	677,056	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		6,369,798		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	6,369,798			
	4.23 SSAP No. 108 adjustments		6,369,798		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
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)				677,057
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				677,057

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	394,688,026	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	677,057	
3.	Total (Line 1 plus Line 2)		395,365,082
4.	Part D, Section 1, Column 6	777,351,332	
5.	Part D, Section 1, Column 7	(381,986,250)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	651,398,385	
8.	Part B, Section 1, Column 13	677,056	
9.	Total (Line 7 plus Line 8)		652,075,441
10.	Part D, Section 1, Column 9	749,828,026	
11.	Part D, Section 1, Column 10	(97,752,585)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	82,444,446	
14.	Part B, Section 1, Column 20	2,572,100	
15.	Part D, Section 1, Column 12	85,016,546	
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	2,973,539,949	1,944,403,033
2.	Cost of cash equivalents acquired	25,349,380,313	101,302,252,262
3.	Accrual of discount	28,981,210	133,468,767
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals	2,880	10,313
6.	Deduct consideration received on disposals	25,995,639,841	100,406,594,426
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,356,264,510	2,973,539,949
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,356,264,510	2,973,539,949

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
121836AB6	Various	NJ		08/02/2022	6.844		947	419,987
146738DE6	Various	FL		01/11/2023	11.280		31,898	1,492,381
146738GH6	Various	CA		02/24/2023	7.070		289,304	2,298,897
146738HI3	Various	FL		03/09/2023	8.356		176,703	3,488,320
146738JK6	Various	CA		04/11/2023	8.249		147,940	5,972,205
146738OP9	Various	CA		06/06/2023	7.577		33,763	6,269,817
146738PQ6	Various	MA		06/23/2023	9.026		475,247	6,510,939
146738QR3	Various	CA		07/11/2023	9.108		231,580	6,737,191
146738RS0	Various	FL		07/27/2023	7.772		31,147	5,724,535
146738ST7	Various	CO		08/10/2023	7.136		1,068,263	7,759,742
146738TU3	Various	CO		08/11/2023	7.464		1,253,930	12,326,011
146738UV9	Various	CA		08/24/2023	8.706		208,322	6,616,142
146738VW6	Various	FL		09/07/2023	8.771		38,241	6,730,416
146738WX3	Various	FL		09/21/2023	8.416		517,353	11,140,558
146738XY0	Various	FL		10/12/2023	9.103		439,249	8,059,898
146738YZ6	Various	FL		10/26/2023	9.303		344,928	3,457,157
146738ZA0	Various	IL		11/09/2023	8.705		187,519	9,012,388
146738ZB8	Various	CA		11/29/2023	9.715		84,237	2,543,520
146738ZD4	Various	CA		12/07/2023	6.989		288,827	4,256,282
146738ZG7	Various	CA		12/21/2023	9.244		624,852	7,915,521
146738ZI3	Various	CA		12/21/2023	8.255		465,958	7,182,356
146738ZJ1	Various	FL		01/11/2024	6.594		243,717	4,966,044
146738ZK8	Various	FL		01/11/2024	7.048		546,324	12,970,627
243820ZA8	Various	CA		09/16/2022	7.160		119	7,752,239
243820ZD2	Various	CA		11/17/2022	7.657		3,093	12,958,430
489123ZQ5	Various	DC		12/28/2023	8.351		8,278	8,386,046
489123ZW2	Various	NY		01/19/2024	7.040		893	3,921,062
62938XHH0	Various	AZ		09/16/2022	5.500		218,185	3,273,702
62938XZD9	Various	NY		11/29/2023	8.799		66,076	12,907,904
BGS16B3F5	Various	OH		01/18/2022	3.500		(880,000)	93,649,800
BGS21TM27	Various	NC		01/25/2024	5.718		58,160	4,446,494
BGS26EQC9	Various	MA		05/26/2023	7.281		45,550	5,557,751
BGS26ES03	Various	CA		01/25/2024	7.569		769,151	14,390,674
BGS26ES11	Various	GA		02/08/2024	7.844		424,630	9,333,736
BGS277MN3	Various	CA		02/22/2024	8.673		858,146	9,102,387
BGS277N02	Various	NC		03/07/2024	8.646		1,402,364	10,070,529
BGS27RM25	Various	FL		03/21/2024	8.639		541,330	9,760,707
BGS29VH79	Various	CA		04/11/2024	9.358		727,531	13,174,822
BGS2AZPX2	Various	FL		04/25/2024	8.581		874,462	13,620,233
BGS2C65N8	Various	NJ		05/09/2024	8.531		825,398	10,367,308
BGS2DSSB0	Various	FL		05/23/2024	8.618		932,016	10,132,487
BGS2F5TD3	Various	FL		06/26/2024	9.832		261,330	4,760,980
BGS2F5ZQ7	Various	FL		06/13/2024	8.855		474,484	5,211,507
BGS2HJYJ2	Various	FL		07/11/2024	9.170		20,935	1,434,702
BGS2HJZM4	Various	FL		07/25/2024	8.598		135,075	5,240,675
BGS2LDT56	Various	WA		08/22/2024	7.407		567,162	5,483,236
BGS2W7884	Various	CA		11/21/2024	8.770		404,823	4,288,590
BGS2WQWE2	Various	CA		11/26/2024	7.570		4,900	11,860,490
BGS30WV03	Various	FL		01/23/2025	8.030	30,019,913		30,273,425
BGS30WV60	Various	FL		01/23/2025	11.663	1,557,418		1,591,781
BGS30WVB9	Various	CA		01/23/2025	7.446	19,408,789		19,485,755
BGS30WVG8	Various	TN		01/23/2025	7.370	7,035,041		7,086,288
BGS32B0Z4	Various	CA		01/30/2025	7.560	40,075,983		39,114,198
BGS332L31	Various	CA		02/27/2025	7.989	13,570,680		13,870,455
BGS332QK8	Various	FL		02/20/2025	7.879	8,868,123		8,876,515

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
BGS332RL5	Various	NY		02/25/2025	11.090	3,340,073		3,306,651
BGS332TE9	Various	NY		02/14/2025	7.643	33,226,666		33,105,941
BGS332XM6	Various	NJ		02/18/2025	8.028	13,291,893		13,376,276
BGS333LN5	Various	CA		02/28/2025	7.258	10,587,680		10,575,529
BGS363351	Various	NY		03/14/2025	7.909	29,380,906		29,974,987
BGS3633L6	Various	TX		03/20/2025	7.710	3,158,320		3,216,833
BGS368KG7	Various	FL		03/27/2025	7.570	2,763,670		2,623,491
BGS368L92	Various	CA		03/28/2025	7.581	7,807,032		7,807,032
BGS368LD3	Various	CA		03/14/2025	7.655	13,156,366		13,156,366
BGS368LT8	Various	CA		03/25/2025	7.298	15,072,588		15,072,588
BGS386RL1	Various	GA		03/27/2025	6.157	39,142,857		39,142,857
BGS388M57	Various	NY		03/27/2025	7.920	16,538,594		16,538,594
0399999. Mortgages in good standing - Residential mortgages-all other						308,002,592	16,474,340	743,132,987
N216311	Salt Lake City	UT		07/19/2022	11.920		3,120,379	87,743,502
N21E053	London	GBR		03/28/2025	6.000	13,308,630		22,158,191
N226021	Arlington	VA		05/05/2022	4.490		506,134	108,131,878
N226161	Flower Mound	TX		12/02/2022	9.820		1,611,105	16,571,946
N236011	Philadelphia	PA		06/23/2023	9.320		547,013	13,632,247
N236031	New York	NY		07/19/2023	9.170		671,103	16,672,211
N236071	The Woodlands	TX		08/15/2023	7.390		1,792,779	2,197,213
N236081	Bedford	MA		07/27/2023	9.570		423,347	85,131,049
N236101	Lancaster	TX		09/20/2023	9.070		2,016,217	26,571,427
N236121	Buena Park	CA		10/04/2023	7.520		231,733	31,754,350
N23A031	Te Kauwhata	NZL		12/21/2023	9.070		383,978	10,028,378
N246021	Menifee	CA		07/30/2024	9.320		2,769,875	3,500,000
N246081	Darien	CT		06/25/2024	9.820		163,060	3,823,529
N246111	Lakeville	MN		09/12/2024	8.570		1,321,070	18,181,820
N24A011	Melbourne	AUS		09/04/2024	9.320		279,476	3,202,483
N24A031	Wanaka	NZL		03/19/2025	9.070	286,665		5,227,421
N24E021	Worksop	GBR		08/16/2024	9.320		1,429,056	4,892,444
N24E071	Crewe	GBR		12/20/2024	6.600		46,537,343	52,275,831
N25E021	Slough	GBR		03/21/2025	4.300	15,522,000		39,592,518
NAC0023	New York	NY		07/07/2022	7.870		2,109,709	1,665,147
NAC0031	New York	NY		12/21/2022	8.870		19,010,112	198,370,000
NAC0041	New York	NY		09/29/2022	9.570		4,984,254	313,571,554
NAC0071	Boston	MA		09/21/2023	8.570		10,835,409	75,793,085
NAC0081	North Las Vegas	NV		11/13/2023	9.080		4,168,062	44,750,000
NAC0091	Lithia Springs	GA		11/13/2023	9.010		6,698,843	26,600,000
NAC0101	North Fort Myers	FL		02/28/2024	9.470		(22,502,131)	6,400,000
ND24603	Los Angeles	CA		07/11/2024	11.070		324,454	6,874,670
0599999. Mortgages in good standing - Commercial mortgages-all other						29,117,295	89,432,380	1,225,312,894
N226091	Brooklyn	NY		11/16/2022	13.570		4,023,699	293,999,510
0699999. Mortgages in good standing - Mezzanine Loans						0	4,023,699	293,999,510
0899999. Total Mortgages in good standing						337,119,887	109,930,419	2,262,445,391
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						337,119,887	109,930,419	2,262,445,391

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
BGS16AYD8	Various	TX		10/14/2021	02/06/2025	23,165,151					0		23,165,151	23,165,151			0
NAG0671	Indianapolis	IN		06/01/2021	03/20/2025	19,586,937					0		19,586,937	19,586,937			0
0199999. Mortgages closed by repayment						42,752,088	0	0	0	0	0	0	42,752,088	42,752,088	0	0	0
Residential											0		165,587,271	165,281,452		(305,819)	(305,819)
Commercial											0		79,999,647	79,999,647			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	245,586,918	245,281,099	0	(305,819)	(305,819)
0599999 - Totals						42,752,088	0	0	0	0	0	0	288,339,006	288,033,187	0	(305,819)	(305,819)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
472321-AG-3	7228 JMAC 2008-R2 1A3 VARIABLE COUPON 6.000000 MATURITY 20351025 7229 RBSSP 2009-12 8A2 VARIABLE COUPON 5.793480 MATURITY 20360625	Springfield	MA	Massachusetts Mutual Life Ins Co		08/26/2008		176,138	(1,748)	0	0	0.000
74928U-AX-5		Springfield	MA	Massachusetts Mutual Life Ins Co		11/02/2009		820,502	(49)	0	0	0.000
75971F-AY-9	7230 RAMC 2007-3W AF6 STEP COUPON 2.638060 MATURITY 20370925	Springfield	MA	Massachusetts Mutual Life Ins Co		09/21/2010		3,563,006	0	0	0	0.000
0382SA-P3-9	7231 SAILN 2003-3 A FIXED COUPON 7.750000 MATURITY 20330427	Springfield	MA	Massachusetts Mutual Life Ins Co		08/31/2012		911	0	0	0	0.000
05946X-R7-0	7233 BAFC 2005-7 2A2 FLOATING COUPON 0.525410 MATURITY 20351125	Springfield	MA	Massachusetts Mutual Life Ins Co		03/05/2008		0	(69,282)	0	0	0.000
059523-AN-0	7234 BAFC 2007-5 4A3 FLOATING COUPON 2.115410 MATURITY 20370725	Springfield	MA	Massachusetts Mutual Life Ins Co		12/06/2013		1,118,664	0	0	0	0.000
251563-FP-2	7235 DMSI 2004-4 7AR3 VARIABLE COUPON 2.207691 MATURITY 20340625	Springfield	MA	Massachusetts Mutual Life Ins Co		08/18/2004		1,371	(231)	0	0	0.000
36242D-LY-7	7236 GSR 2004-13F 4A2 FLOATING COUPON 3.265410 MATURITY 20341125	Springfield	MA	Massachusetts Mutual Life Ins Co		06/27/2011		9,652	6,605	0	0	0.000
40431H-AD-9	7237 HALO 2006-2 1A4 FLOATING COUPON 0.965410 MATURITY 20361225	Springfield	MA	Massachusetts Mutual Life Ins Co		03/07/2008		0	1,261	0	0	0.000
83612T-AR-3	7238 SVHE 2007-OPT1 X VARIABLE COUPON 0.049071 MATURITY 20370625	Springfield	MA	Massachusetts Mutual Life Ins Co		10/04/2007		92,359	0	0	0	0.000
86359D-EY-9	7239 SASC 2005-RF2 AIO VARIABLE COUPON 1.007820 MATURITY 20350425	Springfield	MA	Massachusetts Mutual Life Ins Co		02/03/2015		194,506	(17,674)	0	0	0.000
0799999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated								5,977,108	(81,118)	0	0	XXX
000000-00-0	2781 FIRST EAGLE DCF A FUNDING LLC	Boston	MA	First Eagle DCF Manager LLC		07/06/2023		0	250,693	0	1,444,295	3.200
000000-00-0	6118 Yukon Capital Partners II LP	Minneapolis	MN	Yukon Partners II LLC		07/17/2014		0	3,753	0	532,289	0.578
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Yukon Partners III LLC		07/18/2017		0	92,391	0	817,647	0.665
000000-00-0	6133 PineBridge Private Credit Feeder LP	WESTPORT	CT	PineBridge Private Credit Gen Part LP		11/28/2018		0	62,468	0	1,761,374	1.391
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated								0	409,305	0	4,555,605	XXX
000000-00-0	2250 Goldner Hawn Fund VII LP	Minneapolis	MN	Goldner Hawn GP LLC		04/29/2019		0	19,825	0	0	0.000
000000-00-0	2518 MidOcean Partners VI LP	New York	NY	MidOcean Associates V LP		11/09/2021		0	1,620	0	1,314,842	0.034
000000-00-0	2584 One Equity Partners VIII LP	New York	NY	One Equity Partners		01/26/2022		0	28,671	0	615,757	0.057
000000-00-0	2614 NSH Verisma Holdco LP	Radnor	PA	NewSpring Health Capital		12/16/2021		0	110,000	0	1,730,000	1.571
000000-00-0	2622 OceanSound Partners Fund LP	New York	NY	OceanSound Partners		12/27/2021		0	162,835	0	227,362	0.083
000000-00-0	2644 SDC Digital Infrastructure Opportunity Fund III LP	New York	NY	SDC DIOF III GP LP		04/25/2022		0	85,717	0	1,558,102	0.036
000000-00-0	2656 Trident IX LP	Greenwich	CT	Trident Capital IX LP		06/24/2022		0	357,742	0	1,680,298	0.007
000000-00-0	2657 A&M Capital Partners III LP	Greenwich	CT	A&M Capital GP III LP		12/16/2022		0	390,109	0	3,310,113	0.027
000000-00-0	2662 Gallant Capital Partners II LP	Los Angeles	CA	Gallant Capital Partners GP I LP		11/02/2022		0	4,751	0	3,673,061	0.250
000000-00-0	2665 AEA Growth Equity Fund LP	San Francisco	CA	AEA Growth		04/29/2022		0	1,138,957	0	249,662	0.206
000000-00-0	2686 SER Capital Partners I LP	Houston	TX	Apollo Global Management		07/31/2021		0	160,393	0	556,192	0.254
000000-00-0	2717 Ampersand 2022 LP	Wellesley	MA	AMP CF Management Company Ltd Partner		11/02/2022		0	444,583	0	3,342,917	0.028
000000-00-0	2733 Capital Z Partners (MGA) L.P.	New York	NY	Capital Z Partners		12/14/2022		0	26,250	0	0	0.232
000000-00-0	2754 Agilitas NewNordic 2023 GP LP SCSp NNIT	London		Agilitas 2020 Prvt Equity GP S arl		06/20/2023		0	7,502	0	647,322	0.191
000000-00-0	2756 IPCC Fund LP	Wilmington	DE	IPCC GP LLC		05/25/2023		0	53,336	0	1,476,709	0.095
000000-00-0	2771 LS Power Fund V Feeder 1 LP	New Castle County	DE	LS Power Fund V GP LLC		12/04/2023		0	1,707,475	0	3,378,105	0.072
000000-00-0	2774 Terramont SC Co-Invest LP	New York	NY	Terramont Infrastructure Partners		08/01/2023		0	23,172	0	1,021,277	0.766
000000-00-0	2776 JFL Equity Investors VI LP	New York	NY	JFL GP Investors IV LLC		09/05/2023		0	103,133	0	1,447,464	0.012
000000-00-0	2780 Amulet Capital Fund III LP	Greenwich	CT	Amulet Capital Fund II GP LP		08/01/2023		0	479,346	0	2,079,793	0.018
000000-00-0	2800 Blue Ocean Income Fund III LP	New York	NY	Blue Ocean GP LLC		11/07/2023		0	(1,265,734)	0	285,554	0.264
000000-00-0	2811 Preservation Capital Partners Fund II LP	London		Preservation Capital Partners		01/17/2024		0	65,696	0	1,064,064	0.009
000000-00-0	2814 IHA GROUP HOLDINGS LLC	Boston	MA	Parent LLC c/o Fort Point Capital LLC		01/12/2024		0	2,556	0	0	0.002
000000-00-0	6015 Bridge Growth Partners LP	New York	NY	Bridge Growth Partners LP		07/15/2014		0	171,500	0	109,242	0.916
000000-00-0	6019 Narya Capital Fund I LP	Cincinnati	OH	Narya Capital Fund I LP		03/20/2020		0	107,605	0	450,001	0.271
000000-00-0	6021 Orchard Tosca Investment Partners LP	Cincinnati	OH	Orchard Investment Management LLC		08/19/2011		0	78,708	0	0	6.678
000000-00-0	6030 Snow Phipps II LP	New York	NY	Snow Phipps GP II LP		01/08/2010		0	23,923	0	57,949	0.240
000000-00-0	6031 Snow Phipps III LP	New York	NY	Snow Phipps GP III LLC		06/08/2016		0	38,783	0	1,084,321	0.150
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Solamere Capital Fund II GP LP		08/19/2013		0	38,474	0	981,418	0.301
000000-00-0	6047 Gryphon Partners IV LP	San Francisco	CA	Gryphon GenPar IV LP		12/06/2016		0	2,532	0	0	0.066

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	6048 Gryphon Partners V LP	San Francisco	CA	Gryphon GenPar V LP		08/29/2018		0	2,181	0	0	0.085
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA	ManchesterStory GP1 LLC		03/23/2017		0	38,054	0	737,402	0.354
000000-00-0	6058 Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II LLC		09/18/2017		0	33,455	0	49,820	1.254
000000-00-0	6059 Cintrifuse Syndicate Fund I LLC	Cincinnati	OH	Cintrifuse Fund Management LLC		04/29/2013		0	39,007	0	200,146	0.630
000000-00-0	6064 Corsair Assist Investors LP	New York	NY	Rivercrest Capital GP LLC		05/25/2018		0	26,673	0	0	1.470
000000-00-0	6065 Corsair Boomer Investors LP	New York	NY	Corsair Boomer Management LP		06/25/2018		0	7,887	0	0	1.003
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Trilantic Capital Partners Assoc VI LP		07/25/2018		0	97,251	0	1,052,638	0.070
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Solamere Capital Fund III GP LP		11/20/2018		0	1,905,172	0	116,019	0.253
000000-00-0	6073 Roark Capital Partners Fund V LP	Atlanta	GA	Roark Capital GenPar V LP		11/01/2018		0	11,876	0	508,330	0.022
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Blackstone Tac Opportunities Assoc 3 LLC		02/08/2019		0	28,963	0	0	0.039
000000-00-0	6082 Nutraceutical Investco LP	MADISON	CT	M&S GP LLC		10/18/2019		0	7,159	0	0	0.296
000000-00-0	6088 Cross Creek Capital III LP	Salt Lake City	UT	Cross Creek Capital III GP LP		03/09/2021		0	60,000	0	1,207,535	0.237
000000-00-0	6089 Bridge Growth Partners II LP	New York	NY	Bridge Growth Partners LP		10/01/2021		0	36,044	0	499,660	0.814
000000-00-0	6092 Corsair Indigo Investors LP	New York	NY	Corsair Indigo Management LP		12/07/2020		0	23,971	0	556,855	0.839
000000-00-0	6095 Greenspring Opportunities VI LP	Owing Mills	MD	Greenspring Opportunities VI LP		01/21/2020		0	50,000	0	75,000	0.052
000000-00-0	6098 Dyal V US Investors LP	New York	NY	NB Dyal Associates V LP		10/01/2021		0	337,500	0	4,722,742	0.020
000000-00-0	6138 A&M Capital Europe SCSp	Greenwich	CT	A&M Capital Europe-GP LP		06/30/2019		0	872,769	0	1,660,591	0.172
000000-00-0	6139 GreyLion Capital LP	New York	NY	GreyLion Capital GP LP		08/20/2014		0	30,403	0	1,655,131	0.220
000000-00-0	6140 GreyLion Capital II LP	New York	NY	GreyLion Capital II GP LP		02/28/2018		0	25,053	0	1,223,326	0.130
000000-00-0	6143 Private Equity Solutions SCSP	Luxembourg		DWS Investment SA		12/16/2019		0	68,186	0	1,022,967	0.191
000000-00-0	6149 Greylion Capital Fund III LP	New York	NY	Greylion Capital Fund III GP		12/14/2021		0	442,913	0	1,005,766	0.130
000000-00-0	2797 Five Elms VI Q LP	Kansas City	MO	Five Elms Capital LLC		11/29/2023		0	335,104	0	2,064,896	0.000
000000-00-0	2810 Peak Rock Capital Fund IV LP	Austin	TX	Peak Rock Capital Holdings III LP		03/01/2025		8,295	0	0	7,500,000	0.000
000000-00-0	2817 Tiger Infrastructure Partners Fund IV	New York	NY	Tiger Infrastructure Partners		02/24/2025		1,526,009	0	0	3,580,727	0.000
000000-00-0	2867 Trive Capital Fund V LP	Dallas	TX	Trive Capital Fund IV GP LLC		02/20/2025		206,864	0	0	2,293,136	0.000
000000-00-0	2882 ENDIYA PARTNERS FUND MAURITIUS III	Port Louis		ENDIYA PARTNERS FUND MAURITIUS III		12/31/2024		0	90,749	0	1,358,904	0.000
000000-00-0	2898 Guardian Halo Continuation Fund LP	Wayne	PA	Guardian Capital Partners III (Q) LP		03/01/2025		2,017,783	0	0	0	0.000
000000-00-0	2909 Snowhawk Osprey Coinvest LP	New York	NY	Snowhawk Partners		03/01/2025		2,386,673	0	0	5,000,000	0.000
000000-00-0	2910 Kayne Private Energy Income Fund III LP	Los Angeles	CA	KPEIF GP LLC		02/01/2025		3,213,398	0	0	0	0.000
000000-00-0	2913 BharCap Partners II LP	Greenwich	CT	BharCap Partners		03/01/2025		1,180,507	0	0	1,431,329	0.000
000000-00-0	2927 ECP R&T Investment LP	Scottsdale	AZ	Estancia GP LLC		03/28/2025		1,851,017	0	0	648,983	0.000
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								12,390,545	9,139,830	0	72,513,429	XXX
000000-00-0	2759 MMV Climate Technology Fund GP	Springfield	MA	Massachusetts Mutual Life Ins Co		05/15/2023		0	(73,454)	0	0	0.100
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated								0	(73,454)	0	0	XXX
000000-00-0	2737 Appian Natural Resources Fund III LP	JERSEY		Appian Natural Resources Fund GP II Limi		01/13/2023		0	102,676	0	3,467,622	0.043
000000-00-0	2849 CP Argo Marina Holdings	New York	NY	Centerbridge Partners LP		06/30/2024		0	420,992	0	0	0.435
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								0	523,668	0	3,467,622	XXX
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Massachusetts Mutual Life Ins Co		10/06/2021		0	2,585,962	16,528,605	0	1.205
000000-00-0	2833 SKYVAULT HOLDINGS LLC	Sydney		Barings Australia Asset Management Pty		06/28/2024		0	0	4,111,509	0	0.373
000000-00-0	2889 Barings Joondalup Trust	Sydney		Barings Australia Asset Management Pty		01/02/2025		0	0	2,200,972	0	0.000
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		06/30/2021		0	0	2,900,488	0	0.914
000000-00-0	2530 MM Horizon Savannah Member LLC	CHARLOTTE	NC	Massachusetts Mutual Life Ins Co		10/25/2021		0	377,437	3,833,145	0	0.562
000000-00-0	2530A MM Horizon Savannah Member II LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		03/15/2024		0	1,868,907	0	0	0.433
000000-00-0	2731 MM Kannapolis Industrial Member LLC	Boston	MA	Massachusetts Mutual Life Ins Co		02/08/2023		0	545,188	1,733,337	0	1.163
000000-00-0	2866 MM Ironhead Commerce Center	Springfield	MA	MassMutual		09/26/2024		0	2,509,032	0	0	0.625
000000-00-0	2831 Barings Real Estate European Value Add Fund 3 SCSp	Springfield	MA	Barings Real Estate European Value Add F		03/31/2025		721,533	0	0	0	0.000
000000-00-0	2839 MM Speedway El Paso Member LLC	CHARLOTTE	NC	Speedway El Paso JV LLC		03/24/2025		1,327,575	0	0	0	0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	2903 MM 425 Montgomery Member LLC	CHARLOTTE	NC	BDRF 425 Montgomery Member LLC		01/31/2025		2,412,944	0	0	0	0.216
000000-00-0	2530B MM Horizon Savannah Member III LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		03/31/2025		2,187,743	0	0	0	0.076
000000-00-0	2839A MM Speedway El Paso Member II LLC	CHARLOTTE	NC	Speedway El Paso JV LLC		03/24/2025		307,440	0	464,906	0	0.000
000000-00-0	2902 MM Sedona Vortex Investor LLC	CHARLOTTE	NC	MM Sedona Vortex Investor LL		12/01/2024		0	0	3,797,591	0	0.187
000000-00-0	2676 Trailside MM Member II LLC	Hartford	CT	Massachusetts Mutual Life In		07/26/2022		0	0	7,324,328	1,100,404	2.187
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated								6,957,235	7,886,525	42,894,880	1,100,404	XXX
000000-00-0	2895A Barings Construction Lending Fund LP	Springfield	MA	BRECS VII GP LLC		12/12/2024		0	716,275	0	0	0.179
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated								0	716,275	0	0	XXX
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Broad Sky Partners LLC		12/10/2021		0	22,977	0	0	4.679
000000-00-0	2673 KSL Capital Partners CV I LP	Denver	CO	KSL Capital Partners		05/25/2022		0	7,011	0	175,947	0.064
000000-00-0	2709 Low Carbon Renewables Fund SCSp	Luxembourg		Low Carbon GP		02/09/2023		0	393	0	0	0.439
000000-00-0	2782 Q-Energy V FCR	Madrid	NC	Amulet Capital Fund II GP LP		08/18/2023		0	1,280	0	2,757,060	0.009
000000-00-0	2838 Coduet Royalty Holdings LLC	CHARLOTTE	NC	Barings LLC		03/01/2025		3,871,256	0	0	0	0.000
000000-00-0	2857 AIMPERA Waste Coinvest LP	San Francisco	CA	AIMPERA Capital Partners LLC		12/12/2024		0	716,667	0	1,094,148	0.125
000000-00-0	2884 Resurgens Technology Partners III LP	Atlanta	GA	Resurgens Technology Partners		12/01/2024		0	10,407	0	1,148,817	0.000
000000-00-0	2918 LNL MM LLC	Wilmington	DE	LNL Capital IA LLC		03/03/2025		2,361,223	0	0	57,013,777	0.238
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated								6,232,478	758,735	0	62,189,749	XXX
126293-AA-7	8036 CSAA Surplus Note	Springfield	MA	Massachusetts Mutual Life Ins Co		01/31/2025		19,000,000	0	0	0	0.000
2799999. Surplus Notes - Unaffiliated								19,000,000	0	0	0	XXX
04018V-AA-1	7240 ARES FIN III LLC VARIABLE COUPON 4.125000 MATURITY 20510630	Springfield	MA	Massachusetts Mutual Life Ins Co		06/24/2021		32,893,126	0	0	0	0.000
064159-KJ-4	7241 BANK NOVA SCOTIA VARIABLE COUPON 7.198550 MATURITY	Springfield	MA	Massachusetts Mutual Life Ins Co		10/04/2017		12,000,000	0	0	0	0.000
37959G-AC-1	7242 GLOBAL ATLANTI VARIABLE COUPON 4.700000 MATURITY 20511015	Springfield	MA	Massachusetts Mutual Life Ins Co		04/08/2025		14,493,750	0	0	0	0.000
	7243 ROTHESAY LIFE VARIABLE COUPON 4.875000 MATURITY	Springfield	MA	Massachusetts Mutual Life Ins Co		09/01/2022		15,999,258	0	0	0	0.000
	7244 ALLIANZ SE VARIABLE COUPON 3.500000 MATURITY	Springfield	MA	Massachusetts Mutual Life Ins Co		01/17/2023		8,675,168	0	0	0	0.000
	7245 ALLIANZ SE VARIABLE COUPON 3.500000 MATURITY	Springfield	MA	Massachusetts Mutual Life Ins Co		11/29/2022		4,243,239	0	0	0	0.000
	7246 LLOYDS BK GR PLC VARIABLE COUPON 8.000000 MATURITY	Springfield	MA	Massachusetts Mutual Life Ins Co		03/06/2023		13,417,980	0	0	0	0.000
	7247 NORDEA BANK ABP VARIABLE COUPON 6.300000 MATURITY	Springfield	MA	Massachusetts Mutual Life Ins Co		09/19/2024		5,059,000	0	0	0	0.000
	7249 HSBC HOLDINGS VARIABLE COUPON 6.500000 MATURITY	Springfield	MA	Massachusetts Mutual Life Ins Co		03/19/2018		5,000,000	0	0	0	0.000
2999999. Capital Notes - Unaffiliated								111,781,520	0	0	0	XXX
00834H-10-4	7171 Affirm Asset Securitization Trust 2022-X1	Springfield	MA	Massachusetts Mutual Life Ins Co		02/04/2022		0	(40,468)	0	0	0.000
4931BA-C1-9	7182 ICG US CLO 2015-1 Ltd	Springfield	MA	Massachusetts Mutual Life Ins Co		06/24/2022		0	458,960	0	0	0.000
003770-AD-4	7220 Apollo Asset-Backed Finance Lending Company, L.P. BA Residual Tranche	Springfield	MA	Massachusetts Mutual Life Ins Co		06/28/2024		0	416,667	0	0	0.000
02666B-AG-1	7232 AH4R 2015-SFR2 XS VARIABLE COUPON 0.000000 MATURITY 20521017	Springfield	MA	Massachusetts Mutual Life Ins Co		09/11/2015		215	0	0	0	0.000
BGS2R3-TV-5	7248 Solar Loan Borrower 2024-1 LLC - Class R	Springfield	MA	Massachusetts Mutual Life Ins Co		09/24/2024		25,699	0	0	0	0.000
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								25,914	835,159	0	0	XXX
000000-00-0	2725 Sprott Private Resource Lending Fund III LP	Toronto		Sprott Resource Lending Corp		11/29/2022		0	155,501	0	3,020,972	0.078
5699999. Any Other Class of Assets - Unaffiliated								0	155,501	0	3,020,972	XXX
6899999. Total - Unaffiliated								155,407,565	11,741,081	0	145,747,376	XXX
6999999. Total - Affiliated								6,957,235	8,529,346	42,894,880	1,100,404	XXX
7099999 - Totals								162,364,800	20,270,427	42,894,880	146,847,780	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
472321-AG-3	7228 JMAC 2008-R2 1A3 VARIABLE COUPON 6.000000 MATURITY 20351025	Springfield	MA	Liquidated	08/26/2008	03/26/2025	0	0	0	0	0	0	0	0	(1,748)	0	0	0	0
74928U-AX-5	7229 RBSSP 2009-12 8A2 VARIABLE COUPON 5.793480 MATURITY 20360625	Springfield	MA	Liquidated	11/02/2009	03/26/2025	0	0	0	0	0	0	0	0	7,398	0	0	0	0
75971F-AY-9	7230 RAMC 2007-3W AF6 STEP COUPON 2.638060 MATURITY 20370925	Springfield	MA	Liquidated	09/21/2010	03/27/2025	0	0	0	0	0	0	0	0	5,761	0	0	0	0
0799999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	11,411	0	0	0	0
000000-00-0	6118 Yukon Capital Partners II LP	Minneapolis	MN	Distribution	07/17/2014	02/12/2025	0	0	0	0	0	0	0	0	148,367	0	0	0	0
000000-00-0	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	Distribution	06/07/2017	03/31/2025	5,074,798	0	0	0	0	0	0	0	2,314,806	0	(567,335)	(567,335)	0
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Distribution	07/18/2017	01/24/2025	0	0	0	0	0	0	0	0	5,699	0	0	0	0
000000-00-0	6125 Monarch Capital Partners IV LP	New York	NY	Distribution	10/30/2017	02/04/2025	0	0	0	0	0	0	0	0	288,876	0	0	0	0
000000-00-0	6133 PineBridge Private Credit Feeder LP	WESTPORT	CT	Distribution	11/28/2018	03/01/2025	0	0	0	0	0	0	0	0	188,628	0	0	0	0
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							5,074,798	0	0	0	0	0	0	0	2,946,376	0	(567,335)	(567,335)	0
000000-00-0	2182 River Cities Capital Fund VI LP	Cincinnati	OH	Distribution	02/15/2018	03/21/2025	0	0	0	0	0	0	0	0	3,102,545	0	0	0	0
000000-00-0	2584 One Equity Partners VIII LP	New York	NY	Distribution	01/26/2022	02/25/2025	0	0	0	0	0	0	0	0	50,501	0	0	0	0
000000-00-0	2656 Trident IX LP	Greenwich	CT	Distribution	06/24/2022	02/07/2025	0	0	0	0	0	0	0	0	299,957	0	0	0	0
000000-00-0	2662 Gallant Capital Partners II LP	Los Angeles	CA	Distribution	11/02/2022	01/27/2025	0	0	0	0	0	0	0	0	30,715	0	0	0	0
000000-00-0	2705 Energy Acquisition Vehicle LP	New York	NY	Distribution	09/22/2022	03/03/2025	0	0	0	0	0	0	0	0	460,122	0	0	0	0
000000-00-0	2756 IPCC Fund LP	Wilmington	DE	Distribution	05/25/2023	03/04/2025	0	0	0	0	0	0	0	0	151,866	0	0	0	0
000000-00-0	2762 IPCC Advisor LP	Wilmington	DE	Distribution	05/25/2023	02/01/2025	0	0	0	0	0	0	0	0	193	0	0	0	0
000000-00-0	2771 LS Power Fund V Feeder 1 LP	New Castle County	DE	Distribution	12/04/2023	01/29/2025	0	0	0	0	0	0	0	0	313,491	0	0	0	0
000000-00-0	2792 Hayfin Maritime Yield Fund LP	George Town		Distribution	10/25/2023	02/27/2025	0	0	0	0	0	0	0	0	77,986	0	0	0	0
000000-00-0	2800 Blue Ocean Income Fund III LP	New York	NY	Distribution	11/07/2023	03/01/2025	0	0	0	0	0	0	0	0	25	0	0	0	0
000000-00-0	2834 Apollo Asset-Backed Finance Lending Company, L.P.	Wilmington	DE	Distribution	06/28/2024	03/01/2025	0	0	0	0	0	0	0	0	3,750,000	0	0	0	0
000000-00-0	6005 Arclight Energy Partners Fund VI LP	Boston	MA	Distribution	08/04/2015	03/01/2025	0	0	0	0	0	0	0	0	265,048	0	0	0	0
000000-00-0	6009 LLR Equity Partners IV LP	Philadelphia	PA	Distribution	03/14/2014	02/03/2025	0	0	0	0	0	0	0	0	178,298	0	0	0	0
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	Distribution	05/23/2013	03/31/2025	5,016,761	(2,562,052)	0	0	(2,562,052)	0	0	2,649,217	0	1,214,733	1,214,733	2,649,217	
000000-00-0	6011 NB Strategic Co-Investment Partners II LP	New York	NY	Distribution	10/01/2012	03/31/2025	3,585,679	(538,941)	0	0	(538,941)	0	0	1,207,796	0	50,282	50,282	1,207,796	
000000-00-0	6012 NB Strategic Co-Investment Partners III LP	New York	NY	Distribution	01/28/2016	03/31/2025	11,577,588	262,763	0	(262,763)	0	525,526	0	9,494,943	0	(942,802)	(942,802)	0	
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	04/19/2017	03/31/2025	7,000,670	0	0	0	0	0	0	4,783,411	0	(1,822,056)	(1,822,056)	1,512,837	
000000-00-0	6015 Bridge Growth Partners LP	New York	NY	Distribution	07/15/2014	01/21/2025	0	0	0	0	0	0	0	886,724	0	0	0	0	
000000-00-0	6016 Channel 51 LLC	MIAMI	FL	Distribution	04/29/2016	02/28/2025	0	0	0	0	0	0	0	787	0	0	0	0	
000000-00-0	6031 Snow Phipps III LP	New York	NY	Distribution	06/08/2016	02/06/2025	0	0	0	0	0	0	0	1,721,772	0	0	0	0	
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Distribution	08/19/2013	03/31/2025	0	0	0	0	0	0	0	195,519	0	0	0	0	
000000-00-0	6034 Solamere Capital Fund II-A LP	Cincinatti	OH	Distribution	08/19/2013	03/21/2025	0	0	0	0	0	0	0	44,671	0	0	0	0	
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA	Distribution	03/23/2017	01/28/2025	0	0	0	0	0	0	0	3,665	0	0	0	0	
000000-00-0	6054 Greenspring Global Partners VIII LP	Owing Mills	MD	Distribution	07/14/2017	01/24/2025	0	0	0	0	0	0	0	201,859	0	0	0	0	
000000-00-0	6057 LLR Equity Partners V LP	Philadelphia	PA	Distribution	03/31/2017	03/01/2025	0	0	0	0	0	0	0	320,072	0	0	0	0	
000000-00-0	6063 Rivercrest Capital Partners LP	Fort Worth	TX	Distribution	04/02/2018	03/31/2025	0	0	0	0	0	0	0	161,755	0	0	0	0	
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Distribution	07/25/2018	01/09/2025	0	0	0	0	0	0	0	11,419	0	0	0	0	
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Distribution	11/20/2018	02/26/2025	0	0	0	0	0	0	0	2,152,253	0	0	0	0	
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Distribution	02/08/2019	03/19/2025	0	0	0	0	0	0	0	639,943	0	0	0	0	
000000-00-0	6089 Bridge Growth Partners II LP	New York	NY	Distribution	10/01/2021	01/21/2025	0	0	0	0	0	0	0	180,216	0	0	0	0	
000000-00-0	6098 Dyal V US Investors LP	New York	NY	Distribution	10/01/2021	02/27/2025	0	0	0	0	0	0	0	168,712	0	0	0	0	
000000-00-0	6099 NB Strategic Capital LP	New York	NY	Distribution	03/05/2020	03/31/2025	7,589,905	0	0	0	0	0	0	7,242,451	0	(2,660,904)	(2,660,904)	2,004,538	
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY	Distribution	01/29/2020	03/31/2025	4,517,632	0	0	0	0	0	0	8,432,037	0	(1,019,222)	(1,019,222)	3,202,077	
000000-00-0	6139 GreyLion Capital LP	New York	NY	Distribution	08/20/2014	03/01/2025	0	0	0	0	0	0	0	666,667	0	0	0	0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	6140 GreyLion Capital II LP	New York	NY	Distribution	02/28/2018	03/11/2025	0	0	0	0	0	0	0	0	1,803,842	0	0	0	0
000000-00-0	6144 Blackstone Diversified Alternatives Issuer LLC	New York	NY	Distribution	05/21/2019	03/31/2025	0	0	0	0	0	0	0	0	243,600	0	0	0	0
000000-00-0	6149 Greylion Capital Fund III LP	New York	NY	Distribution	12/14/2021	01/02/2025	0	0	0	0	0	0	0	0	73,881	0	0	0	0
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							39,288,234	(2,838,230)	0	(262,763)	0	(2,575,467)	0	0	51,967,958	0	(5,179,970)	(5,179,970)	10,576,466
000000-00-0	2860 CP Fresh Recreational Holdings LP	New York	NY	Distribution	07/01/2024	03/01/2025	0	0	0	0	0	0	0	0	13,983,510	0	0	0	0
000000-00-0	6106 Lubert-Adler Real Estate Fund VII LP	Philadelphia	PA	Distribution	10/15/2013	03/19/2025	0	0	0	0	0	0	0	0	26	0	0	0	0
000000-00-0	6112 Hillpointe Workforce Housing Partnership II LP	Winter Park	FL	Distribution	11/03/2020	01/23/2025	0	0	0	0	0	0	0	0	312,060	0	0	0	0
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	14,295,596	0	0	0	0
000000-00-0	2530 MM Horizon Savannah Member LLC	CHARLOTTE	NC	Distribution	10/25/2021	03/31/2025	0	0	0	0	0	0	0	0	3,976,812	0	0	0	0
000000-00-0	2530A MM Horizon Savannah Member II LLC	Springfield	MA	Distribution	03/15/2024	03/31/2025	0	0	0	0	0	0	0	0	362,629	0	0	0	0
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							0	0	0	0	0	0	0	0	4,339,441	0	0	0	0
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Hartford	CT	Distribution	03/24/2021	03/31/2025	0	0	0	0	0	0	0	0	1,061,549	0	0	0	0
000000-00-0	2461A Barings Real Estate Debt Income Fund LP	Hartford	CT	Distribution	12/09/2021	03/31/2025	0	0	0	0	0	0	0	0	52,287,919	0	0	0	0
000000-00-0	2895A Barings Construction Lending Fund LP	Springfield	MA	Distribution	12/12/2024	03/31/2025	0	0	0	0	0	0	0	0	3,153	0	0	0	0
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	0	53,352,621	0	0	0	0
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Distribution	12/10/2021	03/01/2025	0	0	0	0	0	0	0	0	22,977	0	0	0	0
000000-00-0	2616A Stork SPV LP	Greenwich	CT	Distribution	12/20/2021	01/10/2025	0	0	0	0	0	0	0	0	95,764	0	0	0	0
000000-00-0	2698 Exos Collaterized SPAC Holdings Fund LP	New York	NY	Distribution	11/14/2022	03/01/2025	0	0	0	0	0	0	0	0	765,604	0	0	0	0
000000-00-0	2707 TSS Co-Invest Holdings LP	Beverly Hills	CA	Distribution	09/09/2022	03/31/2025	0	0	0	0	0	0	0	0	5,136	0	0	0	0
000000-00-0	2765 Energy Acquisition Vehicle II LP	Wilmington	DE	Distribution	06/01/2023	02/28/2025	0	0	0	0	0	0	0	0	111,113	0	0	0	0
000000-00-0	2787 NAW HOLDINGS LLC	Radnor	PA	Distribution	09/13/2023	02/01/2025	0	0	0	0	0	0	0	0	113	0	0	0	0
000000-00-0	2824 FOREST ULTIMATE HOLDINGS LLC	Chicago	IL	Distribution	04/30/2024	03/18/2025	0	0	0	0	0	0	0	0	1,904	0	0	0	0
000000-00-0	2847 CB Notepad Co-Invest LP	New York	NY	Distribution	06/30/2024	03/01/2025	0	0	0	0	0	0	0	0	12,218,288	0	0	0	0
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated							0	0	0	0	0	0	0	0	13,220,899	0	0	0	0
00BFMX-K1-2	7249 HSBC HOLDINGS VARIABLE COUPON 6.500000 MATURITY	Springfield	MA	Liquidated	03/19/2018	03/24/2025	0	0	0	0	0	0	0	0	4,987,500	0	(12,500)	(12,500)	0
2999999. Capital Notes - Unaffiliated							0	0	0	0	0	0	0	0	4,987,500	0	(12,500)	(12,500)	0
BGRQBK-90-0	7135 AMMC CLO XI Ltd	Springfield	MA	Liquidated	10/17/2012	03/13/2025	0	0	0	0	0	0	0	0	268,033	0	0	0	0
0176NA-G2-5	7140 AMMC CLO 22 Ltd	Springfield	MA	Liquidated	03/08/2018	01/31/2025	0	0	0	0	0	0	0	0	3,783,694	0	0	0	0
01760A-C4-2	7145 Ammc Clo 19 Ltd	Springfield	MA	Distribution	10/07/2016	03/31/2025	0	0	0	0	0	0	0	0	10,960	0	10,960	10,960	0
46655H-AK-9	7164 JCP Direct Lending CLO 2022 LLC	Springfield	MA	Distribution	06/01/2022	02/27/2025	0	0	0	0	0	0	0	0	1,422,793	0	0	0	0
00834H-10-4	7171 Affirm Asset Securitization Trust 2022-X1	Springfield	MA	Distribution	02/04/2022	02/14/2025	0	0	0	0	0	0	0	0	187,714	0	0	0	0
2917TA-E5-5	7177 Voya CLO 2018-2 Ltd	Springfield	MA	Liquidated	12/06/2022	01/30/2025	0	0	0	0	0	0	0	0	133,699	0	0	0	0
4931BA-C1-9	7182 ICG US CLO 2015-1 Ltd	Springfield	MA	Liquidated	06/24/2022	02/07/2025	0	0	0	0	0	0	0	0	60,922	0	0	0	0
0188RA-A7-7	7183 LCM XVIII LP	Springfield	MA	Liquidated	12/08/2022	01/21/2025	0	0	0	0	0	0	0	0	6,632	0	0	0	0
75923A-J5-1	7184 Octagon Investment Partners 34 Ltd	Springfield	MA	Liquidated	06/27/2022	02/11/2025	0	0	0	0	0	0	0	0	2,688,787	0	2,398,200	2,398,200	0
87251F-AF-6	7202 TCW DIRECT LENDING STRUCTURED SOLUTIONS 2022 LLC	Springfield	MA	Liquidated	06/01/2023	03/31/2025	0	0	0	0	0	0	0	0	90,189	0	0	0	0
8607BA-A5-2	7208 Thunderbolt III Aircraft Lease Ltd	Springfield	MA	Liquidated	10/31/2019	09/30/2024	0	0	0	0	0	0	0	0	(7,200,000)	0	0	0	0
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							0	0	0	0	0	0	0	0	1,453,422	0	2,409,160	2,409,160	0
5616MA-E6-6	7111 Barings Clo Ltd 2015-II	Springfield	MA	Distribution	07/23/2015	09/30/2024	0	0	0	0	0	0	0	0	38,547	0	0	0	0
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated							0	0	0	0	0	0	0	0	38,547	0	0	0	0
6899999. Total - Unaffiliated							44,363,032	(2,838,230)	0	(262,763)	0	(2,575,467)	0	0	88,883,162	0	(3,350,646)	(3,350,646)	10,576,466
6999999. Total - Affiliated							0	0	0	0	0	0	0	0	57,730,609	0	0	0	0
7099999 - Totals							44,363,032	(2,838,230)	0	(262,763)	0	(2,575,467)	0	0	146,613,772	0	(3,350,646)	(3,350,646)	10,576,466

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD	02/04/2025	MORGAN		3,132,952	2,990,000	80,453	1.D FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					3,132,952	2,990,000	80,453	XXX
118217-CZ-9	Buckeye Tobacco Settleme-REVENUE BONDS	03/26/2025	JEFFERIES LLC		528,840	600,000	9,667	4.C Z
74529J-PX-7	Puerto Rico Sales Tax Fi-REVENUE BONDS	03/26/2025	JEFFERIES LLC		591,324	600,000	7,167	5.B
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					1,120,164	1,200,000	16,834	XXX
78573N-AL-6	Sabre GLBL Inc-FIRST LIEN	03/31/2025	EXCHANGE OFFER		6,335,107	6,911,000	313,806	4.C FE
G8401*-AR-2	SSP GROUP PLC Senior Unsecured Notes	01/16/2025	DIRECT		15,445,500	15,445,494	0	2.C PL
709599-CB-8	Penske Truck Leasing Co -SENIOR UNSECURE	01/22/2025	JP MORGAN SECURITIES		6,992,020	7,000,000	0	2.B FE
686514-AL-4	Orlando Health Obligated-SENIOR UNSECURE	01/28/2025	MORGAN		881,670	1,000,000	8,329	1.E FE
87817A-AB-3	Team Health Holdings Inc-TMH 13 1/2 06/3	01/22/2025	DEUTSCHE BANK SECURI		7,873,050	7,190,000	143,800	4.C Z
819892-AK-6	Sharp HealthCare-SENIOR UNSECURED	01/23/2025	RBC CAPITAL MARKETS		844,130	1,000,000	9,030	1.D FE
92849F-AA-6	Vitality Re XVI Ltd-UNSECURED	01/23/2025	MMCSECINC		13,331,000	13,331,000	0	2.A FE
87656X-D@-7	TATE AND LYLE PLC 5 YR - Senior Unsecure	01/23/2025	DIRECT		6,000,000	6,000,000	0	2.B Z
G1267*-AE-9	BIDCORP FOODSERVICE EURO Senior Unsecure	01/23/2025	DIRECT		16,697,600	16,697,592	0	2.A Z
17108J-AA-1	CHRISTUS Health-FIRST LIEN	01/24/2025	VARIOUS		6,898,244	7,025,000	22,025	1.F FE
064159-8X-7	Bank of Nova Scotia/The-SUBORDINATED	01/23/2025	SCOTIA CAPITAL MARKE		27,907,000	27,907,000	0	2.C FE
14627*-AB-0	CARTER MACHINERY CO INC 7 YR - Senior Se	01/24/2025	DIRECT		5,000,000	5,000,000	0	2.B PL
14627*-AA-2	CARTER MACHINERY CO INC 5 YR - Senior Se	01/24/2025	DIRECT		3,000,000	3,000,000	0	2.B PL
G1128*-AG-3	BIRMINGHAM AIRPORT FINAN Senior Notes 20	01/28/2025	DIRECT		16,571,586	16,571,585	0	2.B FE
863667-BL-4	Stryker Corp-SENIOR UNSECURED	01/30/2025	CITIGROUP GLOBAL MAR		9,982,400	10,000,000	0	2.A FE
15073L-AA-1	Cedars-Sinai Health Syst-CEDARS 2.288 08	02/04/2025	MORGAN		4,568,489	5,360,000	57,912	1.D FE
G9020*-AH-3	TRAVIS PERKINS PLC Senior Notes 2025	02/04/2025	DIRECT		17,476,200	17,476,211	0	2.B Z
225401-BJ-6	UBS Group AG-UBS 7 1/8 PERP	02/05/2025	U B S SECURITIES		7,500,000	7,500,000	0	2.C FE
141781-CE-2	Cargill Inc-SENIOR UNSECURED	02/06/2025	CITIGROUP GLOBAL MAR		19,986,800	20,000,000	0	1.F FE
27889*-AX-7	ECOM ATLANTIC INC Guaranteed Senior Note	02/07/2025	DIRECT		2,000,000	2,000,000	0	1.F Z
27889*-AW-9	ECOM ATLANTIC INC Guaranteed Senior Note	02/07/2025	DIRECT		5,000,000	5,000,000	0	1.F Z
30161N-BQ-3	Exelon Corp-EXC 6 1/2 03/15/55	02/13/2025	BARCLAYS CAPITAL INC		15,000,000	15,000,000	0	2.C FE
125896-BY-5	CMS Energy Corp-CMS 6 1/2 06/01/55	02/18/2025	JP MORGAN SECURITIES		22,500,000	22,500,000	0	3.A FE
06738E-DC-6	Barclays PLC-BACR 7 5/8 PERP	02/18/2025	BARCLAYS CAPITAL INC		10,000,000	10,000,000	0	3.A FE
476920-AA-1	JetBlue Airways Corp / J-SECURED	02/21/2025	SMBC NIKKO SECURITIE		534,115	500,000	8,778	4.A FE
47233W-HZ-5	Jefferies Financial Grou-SENIOR UNSECURE	02/05/2025	JEFFERIESLLC		20,000,000	20,000,000	0	2.B FE
17275R-BY-7	Cisco Systems Inc-SENIOR UNSECURED	03/27/2025	CITADELEQ		11,086,020	11,000,000	51,425	1.E FE
62934#-AF-4	NLC LOAN FUNDING LLC SER Corp Bond	03/03/2025	DIRECT		20,000,000	20,000,000	0	1.B Z
29452E-AD-3	EQH 6.7 03/28/55	03/12/2025	CITIGROUP GLOBAL MAR		12,500,000	12,500,000	0	2.B FE
29359U-AD-1	ESGR 7 1/2 04/01/45	03/12/2025	WELLS FARGO		12,500,000	12,500,000	0	2.C FE
15189T-BP-1	CenterPoint Energy Inc-CNP 6.7 05/15/55	03/13/2025	BARCLAYS CAPITAL INC		6,956,250	7,000,000	174,572	2.C FE
824348-BS-4	Sherwin-Williams Co/The-SENIOR UNSECURED	03/17/2025	CITIGROUP GLOBAL MAR		7,331,130	7,337,000	15,764	2.B FE
760759-BL-3	RSG 4 3/4 07/15/30	03/18/2025	JP MORGAN SECURITIES		9,968,450	10,000,000	0	2.A FE
04636N-AL-7	Astrazeneca Finance LLC-SENIOR UNSECURED	03/17/2025	GOLDMAN		14,630,947	14,498,000	42,970	1.E FE
76720A-AR-7	Rio Tinto Finance USA PL-SENIOR UNSECURE	03/17/2025	GOLDMAN		10,004,400	10,000,000	5,000	1.F FE
76720A-AS-5	Rio Tinto Finance USA PL-SENIOR UNSECURE	03/18/2025	JP MORGAN SECURITIES		10,061,300	10,000,000	6,771	1.F FE
871829-BU-0	Sysco Corp-SENIOR UNSECURED	03/24/2025	U. S. BANCORP		6,175,030	6,100,000	25,925	2.B FE
74949L-AF-9	RELX Capital Inc-SENIOR UNSECURED	03/25/2025	VARIOUS		18,188,910	18,235,000	0	2.A FE
87264A-DS-1	T-Mobile USA Inc-SENIOR UNSECURED	03/25/2025	VARIOUS		10,008,300	10,000,000	0	2.B FE
00774M-BQ-7	AerCap Ireland Capital D-AER 6 1/2 01/31	03/25/2025	MIZUHO SECURITIES		16,504,000	16,504,000	0	2.B FE
571748-CB-6	Marsh & McLennan Cos Inc-SENIOR UNSECURE	03/27/2025	VARIOUS		17,903,775	17,894,000	337,111	1.G FE
76720A-AT-3	Rio Tinto Finance USA PL-SENIOR UNSECURE	03/26/2025	CITIGROUP GLOBAL MAR		15,043,050	15,000,000	27,083	1.F FE
98380M-AB-1	XPLR Infrastructure Oper-SENIOR UNSECURE	03/26/2025	GOLDMAN		3,456,250	3,500,000	1,677	3.A FE
24703T-AN-6	Dell International LLC /-SENIOR UNSECURE	03/26/2025	WELLS FARGO		6,993,490	7,000,000	0	2.B FE
34966X-AA-6	Fortitude Group Holdings-SENIOR UNSECURE	03/26/2025	WELLS FARGO		9,152,241	9,167,000	0	2.C FE
437076-DD-1	Home Depot Inc/The-SENIOR UNSECURED	03/27/2025	U. S. BANCORP		11,094,930	11,000,000	137,821	1.F FE
055451-BJ-6	BHP Billiton Finance USA-SENIOR UNSECURE	03/27/2025	JP MORGAN SECURITIES		10,115,200	10,000,000	51,389	1.F FE
00287Y-DT-3	AbbVie Inc-SENIOR UNSECURED	03/27/2025	RBC CAPITAL MARKETS		10,130,400	10,000,000	17,875	1.G FE
009158-BF-2	Air Products and Chemica-SENIOR UNSECURE	03/27/2025	MORGAN		4,958,250	5,000,000	16,667	1.F FE
24422E-XN-4	John Deere Capital Corp-SENIOR UNSECURED	03/27/2025	BOFAMLSEC		7,026,242	6,950,000	19,865	1.E FE
18972E-AD-7	Clydesdale Acquisition H-SECURED	03/27/2025	U B S SECURITIES		814,000	814,000	0	4.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
591560-AA-5	METLIFE CAPITAL TRUST IV-JUNIOR SUBORDIN	03/06/2025	SEAPORT GROUP		1,649,250	1,500,000	26,906	2.B FE
035240-AQ-3	Anheuser-Busch InBev Wor-SENIOR UNSECURE	03/17/2025	MORGAN		10,814,760	10,754,000	78,041	1.G FE
29379V-BX-0	Enterprise Products Oper-SENIOR UNSECURE	03/27/2025	GOLDMAN		9,201,700	10,000,000	45,111	1.G FE
874060-AX-4	Takeda Pharmaceutical Co-SENIOR UNSECURE	03/17/2025	MORGAN		10,529,520	12,000,000	114,800	2.A FE
406216-BL-4	Halliburton Co-SENIOR UNSECURED	01/21/2025	BOFAMLSEC		7,432,697	8,246,000	94,307	2.A FE
032654-AV-7	Analog Devices Inc-SENIOR UNSECURED	01/21/2025	BOFAMLSEC		12,568,230	14,962,000	96,879	1.F FE
08661U-AA-4	Beth Israel Lahey Health-SENIOR UNSECURE	01/24/2025	WELLS FARGO		81,563	90,000	144	1.G FE
94106B-AE-1	Waste Connections Inc-SENIOR UNSECURED	03/25/2025	WELLS FARGO		7,861,920	8,800,000	89,956	2.A FE
90353T-AK-6	Uber Technologies Inc-SENIOR UNSECURED	03/18/2025	VARIOUS		14,744,283	15,080,000	227,840	2.B FE
023135-BC-9	Amazon.com Inc-SENIOR UNSECURED	03/17/2025	GOLDMAN		14,168,830	14,549,000	33,099	1.E FE
023135-CH-7	Amazon.com Inc-SENIOR UNSECURED	03/25/2025	WELLS FARGO		4,704,250	5,000,000	81,500	1.D FE
620076-BT-5	Motorola Solutions Inc-SENIOR UNSECURED	03/18/2025	SUNTRUST CAPITAL MAR		9,546,240	11,000,000	87,144	2.B FE
05567S-AA-0	BNSF Funding Trust I-BNSF 6.613 12/15/55	02/28/2025	SEAPORT GROUP		5,085,860	5,048,000	41,607	2.A FE
14115D-AA-2	Carbon Revolution Ltd-SECURED	02/18/2025	PIK NOTE BUY UP		150,583	150,583	0	1.E PL
874054-AH-2	Take-Two Interactive Sof-SENIOR UNSECURE	03/24/2025	U. S. BANCORP		3,746,878	4,005,000	71,645	2.B FE
60855R-AJ-9	Molina Healthcare Inc-SENIOR UNSECURED	02/19/2025	VARIOUS		2,441,772	2,556,000	16,355	3.B FE
79466L-AJ-3	Salesforce Inc-SENIOR UNSECURED	01/21/2025	MORGAN		14,081,434	16,770,000	6,359	1.E FE
04636N-AM-5	Astrazeneca Finance LLC-SENIOR UNSECURED	03/27/2025	VARIOUS		25,349,350	25,000,000	104,806	1.E FE
620076-BY-4	Motorola Solutions Inc-SENIOR UNSECURED	03/17/2025	WELLS FARGO		9,977,255	9,929,000	210,991	2.B FE
67080L-AC-9	Nuveen LLC-SENIOR UNSECURED	03/25/2025	JANE		5,147,150	5,000,000	54,729	2.A FE
20268J-AB-9	CommonSpirit Health-SECURED	01/28/2025	WELLS FARGO		2,798,580	3,000,000	32,912	1.G FE
86944B-AG-8	Sutter Health-UNSECURED	02/04/2025	VARIOUS		11,928,320	13,653,000	144,077	1.E FE
G2964#-AA-7	AP Grange Holdings LLC Senior Secured No	03/31/2025	DIRECT		(50,000,000)	(50,000,000)	0	2.A PL
431318-BG-8	Hilcorp Energy I LP / Hi-SENIOR UNSECURE	03/07/2025	WELLS FARGO		3,925,883	4,019,000	15,401	3.B FE
G7304*-AS-0	QUADGAS MIDCO LTD Guaranteed Secured Ser	03/31/2025	DIRECT		12,929,000	12,929,000	0	2.C FE
75010@-AA-6	RREEF CORE PLUS INDUSTRI Senior Unsecure	03/31/2025	DIRECT		5,000,000	5,000,000	0	2.A Z
51223*-AE-4	LAKEVIEW LOAN SERVICING Senior Unsecured	03/31/2025	DIRECT		15,000,000	15,000,000	0	1.F PL
278768-AC-0	EchoStar Corp	01/22/2025	DEUTSCHE BANK SECURI		4,829,190	4,456,000	94,473	5.A FE
74940#-AA-2	RBC COMMUNITY INVESTMENT Senior Secured	03/31/2025	DIRECT		7,000,000	7,000,000	0	2.B Z
X0010#-AD-0	ADVEN GROUP OY Senior Secured Note - Eur	03/31/2025	DIRECT		4,200,400	4,200,401	0	2.B PL
693436-AA-5	PLP Trust 2020-1-PLP 2020-1A A	03/31/2025	VARIOUS		972,648	972,648	0	6. *
X0010#-AA-6	ADVEN GROUP OY-Senior Secured Note-SEK	03/31/2025	DIRECT		9,104,566	9,104,566	0	2.B PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					727,899,588	741,188,080	3,264,677	XXX
66815L-2D-0	Northwestern Mutual Glob-SECURED	03/18/2025	GOLDMAN		9,167,700	10,000,000	51,000	1.A FE
18977W-2C-3	CNO Global Funding-SECURED	03/18/2025	JP MORGAN SECURITIES		6,546,981	7,100,000	38,153	1.G FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					15,714,681	17,100,000	89,153	XXX
49446R-AS-8	Kimco Realty Corp-SENIOR UNSECURED	03/17/2025	GOLDMAN		9,397,955	9,553,000	168,398	2.A FE
313747-BA-4	Federal Realty Investmen-SENIOR UNSECURE	03/17/2025	VARIOUS		11,673,035	12,535,000	130,399	2.A FE
31575*-AA-8	First Eagle DCF-A Funding LLC - Revolvin	01/24/2025	BANK LOANS BARINGS		1,002,773	1,002,773	0	3.A PL
09580*-AA-7	BLUE OCEAN INCOME FUND III LP - Class A	02/18/2025	BANK LOANS BARINGS		1,428,373	1,428,373	0	1.G PL
81761L-AB-8	Service Properties Trust-SENIOR UNSECURE	02/12/2025	BOFAMLSEC		2,887,500	3,000,000	26,583	4.C FE
008513-AD-5	Agree LP-SENIOR UNSECURED	03/26/2025	CITIGROUP GLOBAL MAR		4,853,850	5,000,000	117,333	2.A FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					31,243,486	32,519,146	442,713	XXX
46658F-AH-7	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		884,088	884,088	0	2.A PL
46658F-AU-8	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		704,607	704,607	0	2.A PL
46658F-AS-3	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		579,073	579,073	0	2.A PL
46658F-AK-0	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		318,726	318,726	0	2.A PL
46658F-AC-8	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		299,525	299,525	0	2.A PL
46658F-AQ-7	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		579,073	579,073	0	2.A PL
46658F-AN-4	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		398,741	398,741	0	2.A PL
46658F-AP-9	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		461,209	461,209	0	2.A PL
46658F-AB-0	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		286,951	286,951	0	2.A PL
46658F-AL-8	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		384,948	384,948	0	2.A PL
46658F-AG-9	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		921,420	921,420	0	2.A PL
46658F-AM-6	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		435,552	435,552	0	2.A PL
46658F-AJ-3	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		421,059	421,059	0	2.A PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
46658F-AT-1	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		462,920	462,920	0	2.A PL
46658F-AR-8	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		372,320	372,320	0	2.A Z
02124T-AA-1	Qatar Airways Senior Term Loa	03/31/2025	BANK LOANS BARINGS		3,045	3,045	0	1.D PL
29251@-AB-9	Encina Business Credit SPV LLC Revolving	03/19/2025	BANK LOANS BARINGS		3,040,000	3,040,000	0	2.B PL
70466@-AA-6	Polymer Solutions Group Holdings LLC - T	03/31/2025	BANK LOANS BARINGS		5,653	5,653	0	5.B GI
67008*-AA-9	NOVIPAK BUYER LLC INITIAL TERM LN	03/31/2025	PIK NOTE BUY UP		1,293	1,293	0	3.C PL
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED	03/31/2025	PIK NOTE BUY UP		644	644	0	3.C PL
G3166*-AA-5	CIP VIII Holdings SPV L.P - Term Loan	03/31/2025	BANK LOANS BARINGS		35,000,000	35,000,000	0	1.F PL
73112@-AB-6	Policy Services Company, 1L PIK Toggle T	01/24/2025	PIK NOTE BUY UP		84,472	84,472	0	5.B GI
73112@-AC-4	Policy Services Company, 1L PIK Toggle D	01/24/2025	PIK NOTE BUY UP		29,925	29,925	0	5.B GI
87329#-AA-5	TTGA SBIC FEEDER FUND LP 6.00 12/31/2035	03/31/2025	BANK LOANS BARINGS		2,187,500	2,187,500	0	2.B PL
68144#-AB-6	Olympia Acquisition, Inc-2022 2nd Amendm	02/28/2025	PIK NOTE BUY UP		864	864	0	4.C PL
00218F-AB-0	ASPF II 2022-I, LP Class A-1 Loan	03/28/2025	BANK LOANS BARINGS		15,554,123	15,554,123	0	1.G PL
00218F-AE-4	ASPF II 2022-I, LP Class A-2 Loan	03/28/2025	BANK LOANS BARINGS		10,143,994	10,143,994	0	1.G PL
92843Z-A#-0	Visual Edge Technology, Inc./Last Out T	02/24/2025	PIK NOTE BUY UP		19,138	19,138	0	5.C PL
81272*-AB-7	Seattle Soccer LLC - 2023 Multi Draw Ter	01/09/2025	VARIOUS		754,058	754,058	0	2.A PL
00463@-AB-4	Accuserve Solutions Inc - 2024 Increment	02/10/2025	BANK LOANS BARINGS		34,091	34,091	0	3.C PL
00463@-AC-2	Accuserve Solutions Inc - 2024 Delayed D	03/31/2025	BANK LOANS BARINGS		(38,288)	(38,288)	0	4.B PL
48633#-AB-6	KAVEH VENTURES LLC SR SECD TERM LN	03/20/2025	BANK LOANS BARINGS		1,039,150	1,039,150	0	1.D Z
E5000*-AJ-3	ESPAI BARCA FONDO DE TITULIZACION EUR FA	01/02/2025	BANK LOANS BARINGS		4,484,567	4,484,566	0	2.B PL
46658F-AD-6	JETBLUE AIRWAYS CORPORAT Term Loan Class	03/31/2025	BANK LOANS BARINGS		(286,951)	(286,951)	0	2.A Z
46658F-AF-1	JETBLUE AIRWAYS CORPORAT Term Loan Tranc	03/31/2025	BANK LOANS BARINGS		(3,106,459)	(3,106,459)	0	2.B Z
46658F-AE-4	JETBLUE AIRWAYS CORPORAT Term Loan Tranc	03/31/2025	BANK LOANS BARINGS		(299,525)	(299,525)	0	2.B Z
48290*-AA-6	KKR OSPREY INVESTOR LP PIK Loan	01/10/2025	BANK LOANS BARINGS		10,030,694	10,030,694	0	1.F PL
81272*-AC-5	SEATTLE SOCCER LLC Senior Term Loa	02/20/2025	BANK LOANS BARINGS		457,398	5,400,000	0	2.B Z
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					86,649,598	91,592,199	0	XXX
000000-00-0	FUGUE FINANCE BV Repriced EUR TL	01/09/2025	BANK LOANS BARINGS		1,033,273	1,029,700	0	4.B Z
000000-00-0	DAINS ACCOUNTANTS LTD Unitranche	01/22/2025	BANK LOANS BARINGS		1,042,039	1,066,024	0	4.C Z
42117@-AA-8	HAYSTACKID HOLDINGS LLC Senior Term Loa	01/31/2025	BANK LOANS BARINGS		552,567	558,149	0	4.C Z
91839*-AH-9	VPROP Operating, LLC-2024 Delayed Draw T	03/03/2025	VARIOUS		111,614	111,614	0	4.B Z
25478@-AA-6	PROJECT HALO Senior Term Loa	02/06/2025	BANK LOANS BARINGS		694,874	703,670	0	4.C Z
000000-00-0	PROJECT HALO DDTL	02/06/2025	BANK LOANS BARINGS		400,889	405,963	0	4.C Z
000000-00-0	COBHAM SLIP RINGS SAS Unitrache EUR 2	02/10/2025	BANK LOANS BARINGS		1,745,032	1,799,002	0	4.C Z
65343@-AC-1	NEXTGEN HEALTHCARE INC Senior Term Loa	02/10/2025	BANK LOANS BARINGS		1,478,275	1,493,207	0	4.C Z
G6492@-AD-5	XEINADIN GROUP CAF 2 EUR Draw	03/24/2025	BANK LOANS BARINGS		1,022,578	1,022,578	0	5.C Z
Q0011@-AA-5	AZ NEXT GENERATION ADVIS Unitranche	02/27/2025	BANK LOANS BARINGS		2,454,726	2,524,141	0	4.C Z
000000-00-0	XEINADIN GROUP DDTL - 1	03/10/2025	BANK LOANS BARINGS		134,023	134,023	0	4.C Z
92846*-AC-9	VITALSOURCE TECHNOLOGIES 2025 TL	02/28/2025	BANK LOANS BARINGS		2,561,625	2,587,500	0	4.C Z
G7577*-AA-9	BROADSTONE GROUP UK LTD TLB	03/06/2025	BANK LOANS BARINGS		2,373,826	2,434,692	0	4.C Z
000000-00-0	EXPERT INSTITUTE GROUP I Senior Term Loa	03/04/2025	BANK LOANS BARINGS		145,086	146,552	0	4.C Z
97959@-AD-7	WOODLAND FOODS INC Senior Term Loa	03/05/2025	BANK LOANS BARINGS		1,661,076	1,686,372	0	5.B Z
74276G-AD-8	PROCESS INSIGHTS ACQUISI DDTL	03/07/2025	BANK LOANS BARINGS		39,974	39,974	0	5.B Z
4724M#-AA-1	JEFFERIES DIRECT LENDING Brady III #3	03/20/2025	BANK LOANS BARINGS		844,272	844,272	0	1.F Z
47245#-AA-0	JEFFERIES DIRECT LENDING Brady III #2 02	03/20/2025	BANK LOANS BARINGS		544,779	544,779	0	1.F Z
47241#-AA-4	JEFFERIES DIRECT LENDING Brady III #1 02	03/20/2025	BANK LOANS BARINGS		1,089,559	1,089,559	0	1.F Z
78029#-AL-3	ROYAL HOLDCO CORP Senior Term Loa	03/07/2025	BANK LOANS BARINGS		3,245,346	3,248,474	0	4.C Z
42328D-AM-0	Helios Software Holdings Inc. - 2025 EU	03/04/2025	BANK LOANS BARINGS		766,503	765,737	0	4.B Z
000000-00-0	XEINADIN GROUP DDTL - 2	03/28/2025	BANK LOANS BARINGS		71,788	71,788	0	4.C Z
40507@-AA-0	HS Advisory Buyer LLC - Initial Term Loa	03/20/2025	BANK LOANS BARINGS		235,954	239,548	0	4.C Z
BGS368-KR-3	MSI EXPRESS INC Senior Term Loa	03/24/2025	BANK LOANS BARINGS		308,752	312,660	0	4.C Z
23927#-AA-6	DAWGS DOOR AND WINDOW GU 2025 Term Loan	03/28/2025	BANK LOANS BARINGS		379,876	383,713	0	4.C Z
89617*-AB-4	Trident Maritime Systems Inc. - 2021 Ter	03/31/2025	VARIOUS		24,409	24,409	0	3.B PL
21257@-AC-8	Convey Health Solutions Inc./Term Loan	03/31/2025	PIK NOTE BUY UP		10,136	10,136	0	3.A PL
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS INC. -	03/31/2025	PIK NOTE BUY UP		2,357	2,357	0	3.C PL
50541#-AB-3	Laboratories Bidco LLC/Second Amendment	03/31/2025	PIK NOTE BUY UP		1,127	1,127	0	3.B Z
74066*-AA-4	PREMIER SPECIALTIES INC. - TERM LOAN	03/31/2025	PIK NOTE BUY UP		2,625	2,625	0	3.B PL

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45321*-AA-5	Implus Footcare LLC/Spenco Incremental	03/31/2025	VARIOUS		1,037	1,037	0	3.C Z
74354#-AA-1	PROJECT ESSENTIAL BIDCO LLC - TERM LOAN	02/28/2025	PIK NOTE BUY UP		3,179	3,179	0	4.A PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT	03/31/2025	PIK NOTE BUY UP		4,639	4,639	0	3.B Z
816307-A@-1	SelectQuote Inc./Term Loan 10/19	01/31/2025	PIK NOTE BUY UP		1,824	1,824	0	3.C PL
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0	03/31/2025	PIK NOTE BUY UP		3,298	3,298	0	3.C Z
62931*-AA-2	NMC Skincare Intermediate Holdings II L	01/06/2025	VARIOUS		1,400	1,400	0	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings II L	01/06/2025	VARIOUS		472	472	0	3.B PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL	03/31/2025	PIK NOTE BUY UP		21,954	21,954	0	4.A PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE	03/31/2025	PIK NOTE BUY UP		1,600	1,600	0	5.B GI
91839*-AE-6	VPROP OPERATING LLC - TRANCHE A	03/03/2025	PIK NOTE BUY UP		4,273	4,273	0	4.B PL
74309#-AA-7	Production Resource Group, LLC - 2020 De	03/31/2025	VARIOUS		14,614	14,614	0	4.B PL
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC - TERM LOA	02/24/2025	PIK NOTE BUY UP		3,981	3,981	0	3.C PL
74309#-AB-5	PRG 9/20 Last Out	03/31/2025	PIK NOTE BUY UP		108,684	108,684	0	4.B PL
91839*-AF-3	VPROP OPERATING LLC - TRANCHE B LOAN	03/03/2025	PIK NOTE BUY UP		5,166	5,166	0	4.B PL
74309#-AD-1	PRODUCTION RESOURCE GROUP L.L.C. - SECO	03/31/2025	VARIOUS		13,919	13,919	0	4.B PL
91839*-AG-1	VPROP OPERATING LLC - TRANCHE C LOAN	03/03/2025	PIK NOTE BUY UP		23,481	23,481	0	4.B PL
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19	03/31/2025	PIK NOTE BUY UP		4,568	4,568	0	3.B Z
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment	03/31/2025	PIK NOTE BUY UP		3,869	3,869	0	3.B PL
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS INC. -	03/31/2025	PIK NOTE BUY UP		6,391	6,391	0	3.C PL
74309#-AC-3	PRODUCTION RESOURCE GROUP L.L.C. - DELA	03/31/2025	VARIOUS		742	742	0	4.B PL
Q5086*-AA-6	Canopy Healthcare Group - NZD Term Loan	03/28/2025	BANK LOANS BARINGS		400,619	402,633	0	4.C Z
54288@-AC-2	LONG TERM CARE GROUP INC AMENDMENT NO 1	01/20/2025	PIK NOTE BUY UP		3,432	3,432	0	5.B YE
68144#-AD-2	Olympia Acquisition, Inc-2022 Rolled Ter	02/28/2025	PIK NOTE BUY UP		20,027	20,027	0	4.C PL
68144#-AE-0	Olympia Acquisition, Inc - 2023 First Ou	03/20/2025	PIK NOTE BUY UP		1,298	1,298	0	4.C PL
68144#-AC-4	Olympia Acquisition, Inc - 2022 2nd Amen	03/17/2025	PIK NOTE BUY UP		3,016	3,016	0	4.C PL
000000-00-0	Tech 8 SASU Reinstated EUR	03/31/2025	PIK NOTE BUY UP		31,863	31,863	0	6. *
82419*-AC-7	Shermco Intermediate Holdings Inc. - 202	02/24/2025	BANK LOANS BARINGS		65,810	65,810	0	3.B PL
000000-00-0	Checkout Holding Corp. - 2023 Exit Term	03/18/2025	PIK NOTE BUY UP		8,567	8,567	0	5.B GI
74142K-AJ-8	Pretium Packaging LLC New 1st Out Ter	02/03/2025	PIK NOTE BUY UP		1,412	1,412	0	4.C FE
74142K-AK-5	Pretium Packaging LLC New 2nd Out Ter	02/03/2025	PIK NOTE BUY UP		2,675	2,675	0	5.C FE
89617*-AD-0	Trident Maritime Systems Inc. - 2023 Inc	03/31/2025	VARIOUS		865	865	0	4.C
65343@-AA-5	NEXT HOLDCO LLC CLOSING DT TERM LN	02/10/2025	BANK LOANS BARINGS		1,478,275	1,493,207	0	3.B PL
48773#-AF-7	Kellermeyer Bergensons Services, LLC - 2	01/31/2025	PIK NOTE BUY UP		30,438	30,438	0	4.B PL
75279*-AB-2	RANDYS HLDGS INC DELAYED DRAW TERM LOAN	03/31/2025	BANK LOANS BARINGS		151,678	151,678	0	3.B PL
15645#-AB-1	Centric Brands Inc. - 2024 Term Loan A2	02/06/2025	PIK NOTE BUY UP		54,360	54,360	0	6. PL
5526B@-AB-1	MB PURCHASER LLC DDTL	03/31/2025	BANK LOANS BARINGS		17,626	17,626	0	5.B GI
48773#-AH-3	Kellermeyer Bergensons Services, LLC - 2	01/31/2025	PIK NOTE BUY UP		52,422	52,422	0	4.B PL
74363#-AB-8	PROSPECT INTER HLDGS LLC/PROSPECT PHYSIC	01/02/2025	VARIOUS		82,865	82,865	0	4.A Z
74363#-AA-0	PROSPECT INTER HLDGS LLC/PROSPECT PHYSIC	01/02/2025	VARIOUS		15,598,404	16,373,878	0	4.A Z
A4000#-AB-3	INFONIQA HLDG GMBH EUR FACILITY B2	02/25/2025	BANK LOANS BARINGS		4,194,042	4,194,040	0	5.B GI
69451*-AC-3	PPW AERO BUYER INC INCREMENTAL DDTL	03/28/2025	BANK LOANS BARINGS		701,316	701,316	0	4.C IF
L4830@-AA-1	WEBCENTRAL DEH Incremental CAF	01/10/2025	BANK LOANS BARINGS		2,016,144	2,016,143	0	5.B GI
23345U-AF-6	DISA HOLDINGS CORP Incremental DDT	01/02/2025	BANK LOANS BARINGS		181,736	181,736	0	3.B PL
N4857#-AA-5	KEYSTONE BIDCO BV EUR FAC B TRANCHE B2	03/31/2025	BANK LOANS BARINGS		68,379	0	0	5.C Z
N4857#-AC-1	NAFINCO BV DDTL	02/24/2025	BANK LOANS BARINGS		522,712	522,713	0	4.C Z
44879@-AA-2	Hydratech Hldgs 1st Amendment DDTL	03/03/2025	BANK LOANS BARINGS		54,187	54,187	0	4.C Z
L4467#-AB-7	GREEN LEAF FINCO SARL EUR ADDITIONAL DEL	03/13/2025	BANK LOANS BARINGS		1,750,331	1,750,331	0	4.B Z
98876*-AF-2	ZIYAD INC 2024-1 DDTL	03/27/2025	BANK LOANS BARINGS		101,396	101,396	0	4.C Z
000000-00-0	PRODUCTLIFE GROUP SA Incremental DDT	02/20/2025	BANK LOANS BARINGS		961,339	961,339	0	5.B GI
12881#-AD-7	CALDWELL & GREGORY LLC 1L DDTL	01/14/2025	BANK LOANS BARINGS		14,989	14,989	0	4.C Z
G6766#-AC-4	ORACLE VISION BIDCO LTD DDTL	03/31/2025	BANK LOANS BARINGS		270,864	270,864	0	4.B Z
000000-00-0	HILB GROUP LLC DDTL	02/13/2025	BANK LOANS BARINGS		2,144	2,144	0	4.C Z
73949*-AA-9	ENERGYCO DDTL	01/08/2025	BANK LOANS BARINGS		370,627	370,627	0	4.C Z
G0508K-A*-6	VILLAGE VET LTD Barings DDTL Tr	03/31/2025	BANK LOANS BARINGS		679,963	772,684	0	4.C Z
000000-00-0	VERITAS US INC / VERITAS 15.00% PIK Pref	03/31/2025	PIK NOTE BUY UP		1,637	1,637	0	5.B Z
Y0019#-AE-8	Accline Holdings HK Limi-2024 TERM LOAN	01/13/2025	BANK LOANS BARINGS		1,288,125	1,288,125	0	4.C Z
000000-00-0	FINAXYS SAS DDTL	01/09/2025	BANK LOANS BARINGS		164,290	164,290	0	4.C Z

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00463#-AA-4	Accelevation LLC - Unitranche Term Loan	01/02/2025	BANK LOANS BARINGS		155,548	157,917	0	4.C Z
88033#-AE-2	Tencarva Machinery Company LLC - 2024-2	01/02/2025	BANK LOANS BARINGS		47,671	48,397	0	4.B Z
88033#-AF-9	TENCARVA MACHINERY COMPA DDTL 2024	03/25/2025	BANK LOANS BARINGS		13,680	13,680	0	4.B Z
L48308-AB-9	HOSTING GROUP BIDCO SARL EUR ACQ FAC 2	01/10/2025	BANK LOANS BARINGS		2,042,703	2,042,703	0	4.C Z
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					58,817,526	59,942,766	0	XXX
47242*-AA-7	JEFFERIES DIRECT LENDING Brady III #5	03/20/2025	BANK LOANS BARINGS		59,885	59,885	0	1.D Z
47249#-AA-6	JEFFERIES DIRECT LENDING Jeffries Direct	03/20/2025	BANK LOANS BARINGS		326,704	326,704	0	1.D Z
78410S-AB-4	SCHF PV FINANCE LLC Class A	03/11/2025	BANK LOANS BARINGS		70,000,000	70,000,000	0	1.F Z
000000-00-0	HSL COMPLIANCE LTD Unitranche	03/28/2025	BANK LOANS BARINGS		971,164	993,517	0	4.C Z
G8023#-AA-3	SELENIUM DESIGNATED ACTI Senior Term Loa	03/31/2025	BANK LOANS BARINGS		5,053,782	5,156,922	0	4.C Z
000000-00-0	MOMENTUM GROUP Senior Term Loa	03/28/2025	BANK LOANS BARINGS		408,128	412,251	0	4.C Z
000000-00-0	IVC Acquisition Ltd - 2025 GBP Term Loan	03/25/2025	BANK LOANS BARINGS		1,182,572	1,180,566	0	4.B Z
000000-00-0	CURA HEALTHCARE Facility C (DDT	03/31/2025	BANK LOANS BARINGS		183,505	183,505	0	4.C Z
N76808-AB-1	SANSIDOR BV Acquisition Fac	03/31/2025	BANK LOANS BARINGS		197,195	197,195	0	4.C Z
0239999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)					78,382,935	78,510,545	0	XXX
59156R-CA-#	MetLife Inc-JR SUBORDINATED	03/07/2025	BOFAMLSEC		11,513,700	11,630,000	217,659	2.B FE
726503-AE-#	Plains All American Pipe-PAA FLOAT PERP	02/27/2025	BARCLAYS CAPITAL INC		1,065,330	1,064,000	3,341	3.A FE
38141G-C2-8	Goldman Sachs Group Inc/-GS 6.85 PERP	01/16/2025	IHSMARKIT		42,135,000	22,135,000	0	3.B FE
48128A-AJ-2	JPMorgan Chase & Co-JPM 6 1/2 PERP	01/28/2025	IHSMARKIT		17,442,000	17,442,000	0	2.A FE
808513-BD-6	Charles Schwab Corp/The-SCHW 5 3/8 PERP	01/10/2025	IHSMARKIT		29,880,000	30,000,000	0	2.C FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					102,036,030	82,271,000	221,000	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,026,614,025	1,028,803,191	4,114,830	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					78,382,935	78,510,545	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					1,104,996,960	1,107,313,736	4,114,830	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,104,996,960	1,107,313,736	4,114,830	XXX
86746F-AA-2	Sunnova Hestia II Issuer-SNVA 2024-GRID1	02/13/2025	APOLLOGS		2,417,947	2,391,325	8,975	1.B FE
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					2,417,947	2,391,325	8,975	XXX
26846C-AB-2	EFMT 2025-NQM1-EFMT 2025-NQM1 A2	01/15/2025	BARCLAYS CAPITAL INC		2,195,976	2,196,000	7,163	1.C FE
403969-AC-2	HOMES 2025-AFC1 Trust-HOMES 2025-AFC1 A1	01/16/2025	NOMURA SECURITIES IN		4,499,969	4,500,000	16,465	1.A FE
30191L-AA-7	FIGRE Trust 2025-HE1-FIGRE 2025-HE1 A	01/28/2025	GOLDMAN		1,961,209	1,961,261	11,658	1.A FE
06744W-AA-5	Barclays Mortgage Loan T-BARC 2025-NQM1	01/29/2025	BARCLAYS CAPITAL INC		1,999,990	2,000,000	9,440	1.A FE
67120V-AB-1	OBX Series 2025-NQM2-OBX 2025-NQM2 A2	01/29/2025	JP MORGAN SECURITIES		991,178	991,189	5,270	1.C FE
Q744GX-AE-5	AFG 2025-1NC Trust-AFG 2025-1NC C	02/19/2025	NATIONAL AUSTRALIA B		1,589,689	1,589,689	0	1.F FE
Q744GX-AH-8	AFG 2025-1NC Trust-AFG 2025-1NC B	02/19/2025	NATIONAL AUSTRALIA B		2,251,055	2,251,055	0	1.C FE
Q744GX-AF-2	AFG 2025-1NC Trust-AFG 2025-1NC D	02/19/2025	NATIONAL AUSTRALIA B		906,763	906,763	0	2.B FE
Q744GX-AC-9	AFG 2025-1NC Trust-AFG 2025-1NC A2	02/19/2025	NATIONAL AUSTRALIA B		8,611,078	8,611,080	0	1.A FE
Q7SODS-AC-5	APOLLO Series 2025-1 Tru-APLLO 2025-1 B	02/19/2025	AUSTRALIA & NEW ZEAL		2,187,645	2,187,645	0	1.C FE
Q7SODS-AB-7	APOLLO Series 2025-1 Tru-APLLO 2025-1 AB	02/19/2025	AUSTRALIA & NEW ZEAL		3,043,680	3,043,681	0	1.A FE
40446A-AA-3	HTAP Issuer Trust 2025-1-HTAP 2025-1 A	03/11/2025	NOMURA GLOBAL FINCL		15,690,218	16,000,000	0	2.B Z
Q5S46B-AC-6	Liberty Series 2025-1	03/19/2025	DBAUS		7,588,800	7,588,798	0	1.A FE
Q7S04Q-AC-9	SAPPHIRE XXXII SERIES 2025-1 TRUST	03/19/2025	CMNWLTHBNK		2,466,360	2,466,359	0	1.A FE
Q7S04Q-AD-7	SAPPHIRE XXXII SERIES 20-SAPP 2025-1 B	03/19/2025	CMNWLTHBNK		2,466,360	2,466,359	0	1.C FE
Q7S4CX-AD-5	RESIMAC BASTILLE TRUST SERIES RESI_25-1N	03/25/2025	NATIONAL AUSTRALIA B		1,135,080	1,135,080	0	1.F Z
Q7S4CX-AH-6	RESIMAC BASTILLE TRUST S-SERIES D	03/25/2025	NATIONAL AUSTRALIA B		1,229,670	1,229,670	0	2.B Z
Q7S4CX-AC-7	RESIMAC BASTILLE TRUST S-SERIES D	03/25/2025	NATIONAL AUSTRALIA B		4,729,500	4,729,501	0	1.D Z
46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2	01/01/2025	PAYUP		59	59	0	1.A FM
41161V-AC-4	HarborView Mortgage Loan-HVMLT 2006-7 2A	01/21/2025	PAYUP		17	150	0	1.A FM
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1	02/01/2025	PAYUP		0	1,606	0	1.A FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	03/01/2025	PAYUP		(4)	1	0	4.B FM
170257-AE-9	CHL Mortgage Pass-Throug-CWHL 2006-16 3A	02/01/2025	PAYUP		0	16	0	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21	03/31/2025	PAYUP		28,321	19,529	0	4.B FM
31740J-AA-6	FINANCE OF AMERICA STRUC-FASST 2023-RMF1	03/25/2025	PAYUP		134,714	134,714	0	1.A FE
92538X-AC-9	Verus Securitization Tru-VERUS 2022-2 A3	01/15/2025	BOFAMLSEC		5,397,921	5,805,191	10,304	1.A

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1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					71,105,248	71,815,396	60,300	XXX
41757C-AA-0	Harvest Commercial Capit-HCCLT 2025-1 A	02/14/2025	MIZUHO SECURITIES		29,999,922	30,000,000	243,685	1.A FE
92257B-AA-0	Velocity Commercial Capi-VCC 2022-3 A	03/31/2025	CITIGROUP GLOBAL MAR		(85,212)	(89,139)	(220)	1.A FE
05606F-AN-3	BX Trust 2019-OC11-BX 2019-OC11 E	03/31/2025	PERFORM		6,426,875	8,000,000	6,135	1.A
L6256K-AA-8	Maslow Kensington Investments S.A.R.L -	03/05/2025	DIRECT		513,054	513,054	0	1.F PL
417927-AA-8	Harvest Commercial Capit-HCCLT 2024-1 A	01/23/2025	BAIRD		3,190,189	3,148,860	12,400	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					40,044,828	41,572,775	262,000	XXX
17181T-AN-1	CIFC Funding 2018-IV Ltd-CIFC 2018-4A CR	01/17/2025	BOFAMLSEC		900,000	900,000	0	1.F Z
78110X-AE-0	ALM Ltd/KY-RRAM 2025-37A A2	01/21/2025	BOFAMLSEC		8,750,000	8,750,000	0	1.D Z
64134Q-AL-1	Neuberger Berman Loan Ad-NEUB 2021-46A B	01/21/2025	WELLS FARGO		12,800,000	12,800,000	0	1.C FE
64133V-AL-1	Neuberger Berman Loan Ad-NEUB 2021-44A B	01/21/2025	WELLS FARGO		16,900,000	16,900,000	0	1.C FE
40639G-AN-9	Halseypoint Clo 6 Ltd-HLSY 2022-6A A1R	01/23/2025	GOLDMAN		35,000,000	35,000,000	0	1.A Z
000000-00-0	BlackRock European CLO-BECLO 14A B1R	01/24/2025	NATIXIS CAP MKT		3,810,238	3,810,239	0	1.C FE
67091Y-BE-3	OCP CLO 2015-9 Ltd-OCP 2015-9A AR3	01/24/2025	GOLDMAN		7,500,000	7,500,000	0	1.A Z
64132J-BA-2	Neuberger Berman Loan Ad-NEUB 2019-31A C	01/24/2025	BARCLAYS CAPITAL INC		10,000,000	10,000,000	0	1.F Z
69703Y-AG-5	Palmer Square CLO 2025-1-PLMRS 2025-1A C	01/24/2025	BOFAMLSEC		5,100,000	5,100,000	0	1.F Z
64755R-BG-7	New Mountain CLO 1 Ltd-NMC CLO-1A CRR	01/27/2025	DEUTSCHE BANK SECURI		5,250,000	5,250,000	0	1.F Z
06763B-AL-3	Barings Loan Partners CL-BABSN LP-2A BR	01/27/2025	BOFAMLSEC		10,000,000	10,000,000	0	1.D Z
06762Q-AQ-0	Barings Loan Partners CL-BABSN LP-3A AR2	01/27/2025	BOFAMLSEC		6,500,000	6,500,000	0	1.A Z
06762Q-AS-6	Barings Loan Partners CL-BABSN LP-3A BR2	01/27/2025	BOFAMLSEC		9,500,000	9,500,000	0	1.B FE
000000-00-0	Avoca CLO XIX DAC-AVOCA 19A BR	01/28/2025	JP MORGAN SECURITIES		4,171,200	4,171,199	0	1.D Z
000000-00-0	Avoca CLO XIX DAC-AVOCA 19A CR	01/28/2025	JP MORGAN SECURITIES		6,778,200	6,778,198	0	1.F Z
55954Y-AY-1	Magnetite XXVI Ltd-MAGNE 2020-26A BR2	01/28/2025	RBC CAPITAL MARKETS		7,000,000	7,000,000	0	1.D Z
97988F-AN-8	Woodmont 2022-10 Trust-WDMNT 2022-10A A1	01/28/2025	WELLS FARGO		17,500,000	17,500,000	0	1.A Z
592917-AE-8	MFIC Bethesda CLO 2 LLC-MFCLO 2A B	01/29/2025	CITIGROUP GLOBAL MAR		6,750,000	6,750,000	0	1.D Z
592917-AG-3	MFIC Bethesda CLO 2 LLC-MFCLO 2A C	01/29/2025	CITIGROUP GLOBAL MAR		11,000,000	11,000,000	0	1.F Z
000000-00-0	Palmer Square European C-PLMER 2025-1A C	01/30/2025	CITIGROUP GLOBAL MAR		4,687,650	4,687,651	0	1.F FE
46600C-BC-3	IVY Hill Middle Market C-IVYH 12A A2RR	01/30/2025	BNP PARIBAS		7,500,000	7,500,000	0	1.C FE
46600C-BE-9	IVY Hill Middle Market C-IVYH 12A BRR	01/30/2025	BNP PARIBAS		10,000,000	10,000,000	0	1.F FE
081930-AE-9	Benefit Street Partners -BSP 2025-39A B	01/31/2025	MIZUHO SECURITIES		6,000,000	6,000,000	0	1.D Z
403961-AC-9	Hlend CLO 2025-3 LLC-HLEND 2025-3A B	01/31/2025	JP MORGAN SECURITIES		6,400,000	6,400,000	0	1.D Z
671000-AN-7	OCP CLO 2021-21 Ltd-OCP 2021-21A BR	01/31/2025	WELLS FARGO		4,000,000	4,000,000	0	1.C FE
83013N-AG-5	TICP CLO XIV Ltd-TICP 2019-14A BR2	02/03/2025	BNP PARIBAS		7,000,000	7,000,000	0	1.C FE
83013N-AC-4	TICP CLO XIV Ltd-TICP 2019-14A A1R2	02/03/2025	BNP PARIBAS		14,000,000	14,000,000	0	1.A FE
82671C-AN-9	Signal Peak CLO 10 Ltd-SPEAK 2021-10A BR	02/06/2025	CITIGROUP GLOBAL MAR		14,000,000	14,000,000	0	1.C FE
59966P-AS-1	Milford Park CLO Ltd-MLFPK 2022-1A CR	02/07/2025	CITIGROUP GLOBAL MAR		5,750,000	5,750,000	0	1.F FE
17181D-AC-0	CIFC Funding 2025-II Ltd-CIFC 2025-2A B	02/07/2025	BOFAMLSEC		9,000,000	9,000,000	0	1.D Z
55817D-AG-3	Madison Park Funding LXX-MDPK 2025-71A C	02/11/2025	NOMURA SECURITIES IN		9,500,000	9,500,000	0	1.F Z
42087D-AQ-2	Hayfin US XII Ltd-HAYFN 2020-12A BR	02/11/2025	JEFFERIESLLC		5,300,000	5,300,000	0	1.D Z
44332U-AG-5	HPS Loan Management 2025-HLM 2025-24A C	02/11/2025	MORGAN		5,700,000	5,700,000	0	1.F Z
92945J-AD-5	Voya CLO 2025-1 Ltd-VOYA 2025-1A B	02/12/2025	BOFAMLSEC		12,500,000	12,500,000	0	1.D Z
92945J-AE-3	Voya CLO 2025-1 Ltd-VOYA 2025-1A C	02/12/2025	BOFAMLSEC		8,750,000	8,750,000	0	1.F Z
067927-AC-7	Barings CLO Ltd 2025-I-BABSN 2025-1A B	02/14/2025	BOFAMLSEC		20,000,000	20,000,000	0	1.D Z
03771N-AG-5	Apidos Clo Lii-APID 2025-52A C	02/14/2025	DEUTSCHE BANK SECURI		7,500,000	7,500,000	0	1.F Z
675942-AE-6	Octagon 74 Ltd-OCT74 2025-2A B	02/14/2025	MIZUHO SECURITIES		10,000,000	10,000,000	0	1.D Z
675942-AG-1	Octagon 74 Ltd-OCT74 2025-2A C	02/14/2025	MIZUHO SECURITIES		4,500,000	4,500,000	0	1.F Z
28991O-AG-6	Elmwood CLO 39 Ltd-ELM39 2025-2A C1	02/18/2025	RBC CAPITAL MARKETS		7,000,000	7,000,000	0	1.F Z
55952M-AS-2	Magnetite XXXIV Ltd-MAGNE 2023-34A CR	02/18/2025	RBC CAPITAL MARKETS		4,200,000	4,200,000	0	4.C FE
67707C-BE-7	Oak Hill Credit Partners-OAKC 2014-10RA	02/18/2025	BNP PARIBAS		10,000,000	10,000,000	0	1.D Z
26253H-AG-6	Dryden 123 CLO Ltd-DRSLF 2025-123A C	02/19/2025	GOLDMAN		5,000,000	5,000,000	0	1.F Z
12552F-BC-6	Cifc Funding 2014-IV-R L-CIFC 2014-4RA A	02/20/2025	RBC CAPITAL MARKETS		12,500,000	12,500,000	0	1.A Z
13877L-AW-6	Canyon Capital CLO 2022--CANYC 2022-2A B	02/20/2025	BARCLAYS CAPITAL INC		7,500,000	7,500,000	0	1.D Z
102875-AA-9	Clover CLO 2019-1 Ltd-CLVR 2019-1A ARR	02/21/2025	WELLS FARGO		12,500,000	12,500,000	0	1.A Z
29003U-AN-9	Elmwood CLO IX Ltd-ELMW9 2021-2A CR	02/28/2025	BOFAMLSEC		5,000,000	5,000,000	0	1.F Z
83011L-AN-6	Sixth Street CLO XXII Lt-SIXST 2023-22A	03/03/2025	JP MORGAN SECURITIES		5,215,000	5,215,000	0	1.F FE
74983A-AL-7	RR 19 Ltd-RRAM 2021-19A A2R	03/04/2025	CIBC OPPENHEIMER		2,700,000	2,700,000	0	1.D Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
670881-BA-8	OCP CLO 2020-19 Ltd-OCP 2020-19A C1R2	03/10/2025	BNP PARIBAS		6,500,000	6,500,000	0	1.F FE
138919-AG-0	Canyon Clo 2025-1 Ltd-CANYC 2025-1A C	03/10/2025	BARCLAYS CAPITAL INC		7,550,000	7,550,000	0	1.E FE
29001Y-AN-3	Elmwood CLO 22 Ltd-ELM22 2023-1A CR	03/12/2025	CITIGROUP GLOBAL MAR		5,625,000	5,625,000	0	1.F FE
033291-BA-2	Anchorage Capital Clo 13-ANCHC 2019-13A	03/12/2025	CITIGROUP GLOBAL MAR		10,000,000	10,000,000	0	1.C FE
033291-BC-8	Anchorage Capital Clo 13-ANCHC 2019-13A	03/12/2025	CITIGROUP GLOBAL MAR		6,500,000	6,500,000	0	1.F FE
06764J-AG-6	Barings Middle Market Cl-BMM 2025-1A C	03/12/2025	WELLS FARGO		4,450,000	4,450,000	0	1.F FE
14316W-AQ-2	Carlyle US CLO 2021-7 LT-CGMS 2021-7A BR	03/13/2025	BARCLAYS CAPITAL INC		10,000,000	10,000,000	0	1.C FE
00889B-AG-6	Aimco CLO 15 Ltd-AIMCO 2021-15A CR	03/13/2025	BOFAMLSEC		9,400,000	9,400,000	0	1.F FE
000000-00-0	Anchorage Capital Europe-ANCHE 1A CRR	03/14/2025	CITIGROUP GLOBAL MAR		6,774,045	6,774,043	0	1.F Z
89625B-AQ-6	Trimaran CAVU 2022-2 Ltd-CAVU 2022-2A BR	03/19/2025	BARCLAYS CAPITAL INC		3,990,000	4,000,000	40,260	1.C FE
92919D-AQ-1	Voya CLO 2021-3 Ltd-VOYA 2021-3A BR	03/21/2025	SCOTIA CAPITAL MARKE		7,850,000	7,850,000	0	1.D Z
91824X-AW-0	VCP RRL ABS II Ltd-VCRRL 2022-1A A2R	03/24/2025	DIRECT		12,097,573	12,100,000	0	1.F Z
33883J-BA-8	Flatiron CLO 19 Ltd-FLAT 2019-1A CR2	03/25/2025	MORGAN		3,775,000	3,775,000	0	1.F Z
10970#-AA-9	Brinley PD SPV I LLC/Revolving Facility	01/28/2025	BANK LOANS BARINGS		772,500	772,500	0	1.F PL
46656T-AC-0	JCP Direct Lending CLO 2-JCPDL 2023-1A A	03/31/2025	IN-KIND TRANSFER		25,000,000	25,000,000	242,731	1.A Z
06761K-AW-1	Barings CLO Ltd 2019-III-BABSN 2019-3A A	03/31/2025	CIBC OPPENHEIMER		8,030,000	8,030,000	0	1.A FE
03331K-AL-3	Anchorage Capital CLO 21-ANCHC 2021-21A	01/14/2025	DEUTSCHE BANK SECURI		12,650,000	12,650,000	0	1.B FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					569,876,406	569,888,830	282,991	XXX
G41499-AC-1	BEMMC 2024-1X C-BEMMC 2024-1X C	03/31/2025	BNP PARIBAS		(3,775,680)	(3,775,679)	0	1.F
G41499-AB-3	BEMMC 2024-1X B-BEMMC 2024-1X B	03/31/2025	BNP PARIBAS		(4,090,320)	(4,090,318)	0	1.C
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					(7,866,000)	(7,865,997)	0	XXX
69462*-AA-4	PPC-TL SENIOR SECONDARY ELEVATION	01/29/2025	BANK LOANS BARINGS		15,683,230	15,683,230	0	1.G PL
69145*-AA-9	Oxford Finance Funding XIII, LLC/Class A	03/31/2025	DIRECT		4,333,998	4,402,000	5,079	1.F Z
69145*-AB-7	Oxford Finance Funding XIII, LLC/Class B	03/31/2025	DIRECT		585,009	598,000	808	2.B Z
78474Q-AA-3	SQ ABS Issuer, LLC/Class A Asset-Backed	03/31/2025	DIRECT		92,700	93,312	0	1.F Z
78474Q-AB-1	SQ ABS Issuer, LLC/Class B Asset-Backed	03/31/2025	DIRECT		61,413	62,208	0	2.B Z
74359G-AA-4	PMCIT 2024-1 A	03/31/2025	DIRECT		7,675,779	7,700,000	0	1.G PL
63942C-AD-4	Navient Private Educatio-NAVSL 2021-DA D	02/13/2025	BOFAMLSEC		2,824,219	3,000,000	9,667	2.B FE
86744@-AB-4	SUNNOVA SOL IX ISSUER LL Sunnova SOL IX	02/19/2025	DIRECT		833,155	863,000	0	2.C PL
86744@-AA-6	SUNNOVA SOL IX ISSUER LL Sunnova SOL IX	02/19/2025	DIRECT		17,226,579	18,055,000	0	1.G PL
53951C-AA-9	Loan Asset Issuer LLC, Series 2024 BTCL-	02/28/2025	DIRECT		42,295,791	41,856,300	0	1.F Z
00266*-AA-7	AFI Issuer, LLC Class A Note Due 2034	03/07/2025	DIRECT		8,750,000	8,750,000	0	1.F Z
00177#-AA-1	AMF Levered II, LLC - Revolver	02/14/2025	BANK LOANS BARINGS		1,046,154	1,046,154	0	1.C PL
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term	02/28/2025	BANK LOANS BARINGS		19,095,483	19,095,483	0	1.F PL
67080B-A*-8	NXT Capital Structured Note I, LLC - Cla	01/23/2025	BANK LOANS BARINGS		3,988,920	3,988,920	0	1.A PL
60510M-B*-8	Mission Lane Credit Card Master Trust -	03/26/2025	BANK LOANS BARINGS		1,600,000	1,600,000	0	3.A PL
60510M-A@-7	Mission Lane Credit Card Master Trust -	03/26/2025	BANK LOANS BARINGS		15,200,000	15,200,000	0	1.F PL
60510M-A#-5	Mission Lane Credit Card Master Trust -	03/26/2025	BANK LOANS BARINGS		3,200,000	3,200,000	0	2.B PL
47236*-AA-5	JEFFERIES DIRECT LENDING OFFSHORE FUND I	03/19/2025	BANK LOANS BARINGS		457,030	457,030	0	2.C PL
47237#-AA-0	JEFFERIES DIRECT LENDING OFFSHORE FUND I	03/19/2025	BANK LOANS BARINGS		3,001,586	3,001,586	0	2.B PL
47236#-AA-1	JEFFERIES DIRECT LENDING OFFSHORE FD II	02/20/2025	BANK LOANS BARINGS		3,475,844	3,475,844	0	2.C PL
47236@-AA-3	JEFFERIES DIRECT LENDING FD II C SPE LLC	03/19/2025	BANK LOANS BARINGS		58,172	58,172	0	2.C PL
47235#-AA-2	JEFFERIES DIRECT LENDING FUND II SPE LLC	03/19/2025	BANK LOANS BARINGS		318,541	318,541	0	2.C PL
46127*-AA-9	Invesco Private Credit Opportunities Hol	03/31/2025	BANK LOANS BARINGS		(580,000)	(580,000)	0	1.G PL
14318*-AA-6	CARLYLE SECURED LENDING III SPV, - Senio	03/24/2025	BANK LOANS BARINGS		9,960,000	9,960,000	0	2.A PL
72305@-AA-7	PINEBRIDGE PRIVATE CREDIT III HOLDINGS L	02/27/2025	BANK LOANS BARINGS		3,841,667	3,841,667	0	1.G PL
L7583#-AA-1	PEMBERTON PD SMA HOLDINGS (LEVERED) S.A.	03/25/2025	BANK LOANS BARINGS		4,145,295	4,145,294	0	1.G PL
L4807*-AA-2	HL SCOPE MASTER SICAV-RAIF SCSp - Senior	03/31/2025	BANK LOANS BARINGS		2,222,222	2,222,222	0	1.F PL
78503@-AA-4	SPV FACILITY I LLC - Senior Secured Revo	01/07/2025	BANK LOANS BARINGS		2,850,000	2,850,000	0	1.G PL
02325#-AA-8	AMBER CS LLC - Senior Secured Loan	02/05/2025	BANK LOANS BARINGS		4,272,227	4,272,227	0	2.C PL
00241@-AA-5	AMF ENDEAVOUR, LLC, - Senior Secured Loa	02/18/2025	BANK LOANS BARINGS		6,666,667	6,666,667	0	1.F PL
28628D-AA-2	ELFI Graduate Loan Progr-ELFI 2023-A A	01/21/2025	MIZUHO SECURITIES		4,384,178	4,252,613	20,317	1.A FE
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE CREDIT MM S	03/18/2025	BANK LOANS BARINGS		4,018,038	4,018,039	0	1.G PL
L9714*-AC-9	WEST STREET EUROPEAN PRIVATE CREDIT MM S	03/14/2025	BANK LOANS BARINGS		933,390	933,391	0	1.G PL
761923-AB-7	REVL 2023-2 Ltd-REVL 2023-2A A2	03/01/2025	PAYUP		472,740	472,740	0	1.E PL
761923-AA-9	REVL 2023-2 Ltd-REVL 2023-2A A1	03/01/2025	PAYUP		148,735	148,735	0	1.E PL

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
09262X-AD-3	Blackstone Credit Rated Fund Trust SPV L	03/31/2025	BANK LOANS BARINGS		(211,070)	(211,070)	0	1.G PL
09262X-AB-7	Blackstone Credit Rated Fund Trust SPV L	03/27/2025	BANK LOANS BARINGS		1,634,800	1,634,800	0	1.G Z
831943-AC-9	SMB Private Education Lo-SMB 2024-A B	02/13/2025	BARCLAYS CAPITAL INC		13,165,660	13,000,000	61,577	1.C FE
04940#-AA-9	Atlas Securitized Products Funding 3 LP	03/31/2025	BANK LOANS BARINGS		21,594,595	21,594,595	0	1.D PL
04940#-AB-7	Atlas Securitized Products Funding 3 LP	03/31/2025	BANK LOANS BARINGS		1,905,405	1,905,405	0	2.B PL
43283J-AB-2	Hilton Grand Vacations T-HGVT 2024-2A B	02/14/2025	WELLS FARGO		1,564,615	1,553,932	5,609	1.F FE
C6784#-AA-0	NSPC-L HLDGS II LP SECURED LOAN FACILITY	03/13/2025	BANK LOANS BARINGS		11,900,000	11,900,000	0	1.G PL
83207Q-AC-3	SMB Private Education Lo-SMB 2024-D B	01/21/2025	VARIOUS		10,817,322	10,810,000	855	1.C FE
03770*-AA-0	Apollo Asset-Backed Finance Lending Comp	03/03/2025	BANK LOANS BARINGS		1,041,667	1,041,667	0	2.A PL
03770*-AC-6	Apollo Asset-Backed Finance Lending Comp	03/03/2025	BANK LOANS BARINGS		1,666,667	1,666,667	0	2.B PL
03770*-AB-8	Apollo Asset-Backed Finance Lending Comp	03/03/2025	BANK LOANS BARINGS		416,667	416,667	0	2.C PL
04941*-AD-6	Atlas Securitized Products Funding 1 LP	03/31/2025	BANK LOANS BARINGS		7,150,829	7,150,829	0	1.G PL
04941*-AB-0	Atlas Securitized Products Funding 1 LP	03/31/2025	BANK LOANS BARINGS		7,150,829	7,150,829	0	1.D PL
04941*-AC-8	Atlas Securitized Products Funding 1 LP	03/31/2025	BANK LOANS BARINGS		14,612,564	14,612,564	0	1.G PL
04941*-AA-2	Atlas Securitized Products Funding 1 LP	03/31/2025	BANK LOANS BARINGS		14,612,564	14,612,564	0	1.D PL
L7586#-AA-8	PEMBERTON MID MARKET DEB Pebble 2.0 Seni	03/25/2025	BANK LOANS BARINGS		34,561,704	34,561,692	0	1.G Z
L5669@-AA-4	JEFFERIES DIRECT LENDING Project Launch	02/05/2025	BANK LOANS BARINGS		2,904,471	2,904,470	0	1.F Z
L5669@-AB-2	JEFFERIES DIRECT LENDING Project Launch	02/05/2025	BANK LOANS BARINGS		2,023,331	2,023,332	0	1.F Z
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					343,651,382	344,037,318	103,912	XXX
69834#-AB-9	PANDA FINANCING LP Panda - Class B	02/12/2025	BANK LOANS BARINGS		6,153,846	6,153,846	0	2.B PL
69834#-AA-1	PANDA FINANCING LP Panda- Class A	02/12/2025	BANK LOANS BARINGS		24,615,385	24,615,385	0	1.G PL
69463*-AA-3	PH IV ONSHORE ISSUER IM Senior Secured N	02/19/2025	DIRECT		324,200	324,200	0	1.F Z
69454#-AA-0	PH IV OFFSHORE ISSUER IM Senior Secured	02/19/2025	DIRECT		649,400	649,400	0	1.F Z
69455*-AA-3	PH IV OFFSHORE ISSUER GP Senior Secured	02/19/2025	DIRECT		684,600	684,600	0	1.F Z
69462#-AA-0	PH IV ONSHORE ISSUER GP Senior Secured N	02/19/2025	DIRECT		341,800	341,800	0	1.F Z
88167#-AA-8	Tetragon Financial Group (Delaware) LLC	03/17/2025	BANK LOANS BARINGS		5,000,000	5,000,000	0	1.F PL
62879X-AB-1	NB Select Opportunities ISPV 2022 LLC -	03/17/2025	BANK LOANS BARINGS		3,684,404	3,684,404	0	1.G PL
62879X-AC-9	NB Select Opportunities ISPV 2022 LLC -	03/17/2025	BANK LOANS BARINGS		853,898	853,898	0	2.C PL
51514*-AA-0	Landmark Equity Partners XVII-B, L.P. -	03/27/2025	BANK LOANS BARINGS		10,292,098	10,292,098	0	1.F PL
51514@-AA-8	LANDMARK EQUITY PARTNERS XVII-D LLC REVO	03/26/2025	BANK LOANS BARINGS		7,424,000	7,424,000	0	1.F PL
62902#-AA-3	NCL III-PE-D LLC / NCL III-PE-E LLC SECD	03/26/2025	BANK LOANS BARINGS		2,073,600	2,073,600	0	1.F PL
G8656@-AA-9	TPG TIGER HOLDCO, LLC, - Class A Term Lo	03/25/2025	BANK LOANS BARINGS		8,201,508	8,201,508	0	1.G PL
G8656@-AB-7	TPG TIGER HOLDCO, LLC, - Class B Term Lo	03/25/2025	BANK LOANS BARINGS		2,733,836	2,733,836	0	2.B PL
62879K-AB-9	NB SOF V ISPV 2022 LLC - Class A Term Lo	01/27/2025	BANK LOANS BARINGS		2,123,450	2,123,450	0	1.G PL
30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Se	02/14/2025	BANK LOANS BARINGS		2,333,333	2,333,333	0	2.A PL
88675#-AB-1	TIKEHAU GREEN DIAMOND CFO LLC - Class B	03/31/2025	BANK LOANS BARINGS		(7,500,000)	(7,500,000)	0	2.C PL
23942G-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Clas	03/20/2025	BANK LOANS BARINGS		3,094,410	3,094,410	0	1.G PL
23942G-AF-6	DAWSON RATED FUND 6-R1 LP - Secured Clas	03/20/2025	BANK LOANS BARINGS		773,603	773,603	0	2.C PL
88681*-AB-7	TIKEHAU GREEN DIAMOND II Term Loan B DDT	02/13/2025	BANK LOANS BARINGS		8,898,850	8,898,849	0	1.F Z
88681*-AA-9	TIKEHAU GREEN DIAMOND II Term Loan A DDT	02/13/2025	BANK LOANS BARINGS		23,961,956	23,961,953	0	1.F Z
82850@-AA-5	Term Loan DDTL	01/10/2025	BANK LOANS BARINGS		45,848,266	45,848,266	0	1.G PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					152,566,443	152,566,439	0	XXX
12530M-AB-1	CF Hippolyta Issuer LLC-SERIES 20-1 CLAS	03/31/2025	PAYUP		32,730	32,730	0	1.E FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					32,730	32,730	0	XXX
05653L-AA-0	VIBE 2025-1A A2	02/18/2025	DIRECT		17,500,000	17,500,000	0	2.B Z
67413S-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2	02/01/2025	PAYUP		0	5,337	0	6. FE
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A	03/17/2025	PAYUP		40	40	0	1.F FE
G8481@-AA-0	STENN MEZZ CLASS B	03/31/2025	DIRECT		250,000	250,000	0	2.B PL
G8481@-AB-8	STENN MEZZ CLASS C	03/31/2025	DIRECT		500,000	500,000	0	3.B PL
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					18,250,040	18,255,377	0	XXX
22228#-AD-8	CounterpointeSRE CPACE 3111 Sunset Blvd	02/06/2025	DIRECT		(2,488,843)	(2,488,843)	0	1.F PL
22228#-AF-3	CounterpointeSRE CPACE 2023-1 SUBI Certi	02/28/2025	DIRECT		4,742,550	4,742,550	0	1.F PL
22229Q-AA-9	CounterpointeSRE CPACE Habitat 2024 Clas	02/03/2025	DIRECT		4,718,205	4,718,205	0	1.F PL
22229Q-AB-7	CounterpointeSRE CPACE Habitat 2024 Clas	02/03/2025	DIRECT		399,204	399,204	0	1.G PL
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					7,371,116	7,371,116	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65345X-AA-2	GENESIS AIRCRAFT SERVICE Class A Certifi	03/31/2025	DIRECT		(41,094)	(41,095)	0	1.F PL
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					(41,094)	(41,095)	0	XXX
89656Y-AB-1	Trinity Rail Leasing 202-TRL 2020-2A A2	01/23/2025	MIZUHO SECURITIES		1,846,797	2,000,000	711	1.F FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					1,846,797	2,000,000	711	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					1,199,750,727	1,202,519,095	718,889	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					(494,884)	(494,881)	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					1,199,255,843	1,202,024,214	718,889	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					1,199,255,843	1,202,024,214	718,889	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					2,304,252,803	2,309,337,950	4,833,719	XXX
25471V-20-7	DISH DBS Issuer Pfd 6/29	03/31/2025	DIRECT	466,667.000	450,334	311,549	0	4.C Z
000000-00-0	KBS Topco, LLC - Preferred Shares	03/31/2025	DIRECT	274,520.000	520,618	0	0	4.C Z
037708-10-0	APOLLO ASSET-BACKED FINANCE LENDING COMP	03/03/2025	DIRECT	625.000	625,000	0	0	3.A PL
000000-00-0	DISH DBS Issuer Pfd 6/29	03/31/2025	DIRECT	(466,667.000)	(450,334)	0	0	6. *
BGS2XT-77-8	ACCELERANT HOLDINGS Series C Preferred E	01/10/2025	BCAPFINANCE	2,122.000	3,920,001	0	0	5.B Z
78500B-20-5	SVB Financial Trust-PREFERRED STOCK	03/31/2025	EXCHANGE OFFER	23,744.000	13,382,543	0	0	4.C Z
17260G-A*-4	CION ARES DIVERSIFIED CR Series K Prefer	03/31/2025	DIRECT	320,000.000	8,000,000	0	0	1.F PL
BGS2ZQ-87-1	LUXURY MORTGAGE CORP Series II Preferred	03/31/2025	3843	4,500,000.000	4,500,000	0	0	6. *
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					30,948,162	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3					30,948,162	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					30,948,162	XXX	0	XXX
83671M-10-5	South Bow Corp-COMMON STOCK	03/31/2025	SPIN OFF	7,460.000	606,878		0	
457187-10-2	INGREDION INC-COMMON STOCK	02/06/2025	BLOOMBERG TRADEBOOK	785.000	98,851		0	
16411R-20-8	CHENIERE ENERGY INC-COMMON STOCK	01/29/2025	BLOOMBERG TRADEBOOK	4,720.000	1,119,785		0	
371927-10-4	GENESIS ENERGY L P LTD PARTNERSHIP UNIT	03/27/2025	BLOOMBERG TRADEBOOK	8,091.000	129,621		0	
726503-10-5	PLAINS ALL AMERICAN PIPELINE L.P. LTD PA	01/17/2025	BLOOMBERG TRADEBOOK	7,000.000	140,854		0	
55336V-10-0	MPLX LP COMMON UNIT	03/24/2025	VARIOUS	39,500.000	2,132,695		0	
67077M-10-8	NUTRIEN LTD-COMMON STOCK	02/06/2025	BLOOMBERG TRADEBOOK	6,700.000	343,450		0	
960417-10-3	WESTLAKE CHEMICAL PARTNE-WESTLAKE CHEMIC	02/14/2025	RAJA	80,400.000	1,899,848		0	
87807B-10-7	TC Energy Corp-COMMON STOCK	02/27/2025	GOLDMAN SACHS	35,000.000	1,558,599		0	
871332-10-2	Sylvamo Corp-COMMON STOCK	02/06/2025	BLOOMBERG TRADEBOOK	11,140.000	884,911		0	
000000-00-0	ICL Group Ltd-COMMON STOCK	02/06/2025	BLOOMBERG TRADEBOOK	26,500.000	158,536		0	
60938K-30-4	Moneylion Inc-COMMON STOCK	03/31/2025	CONVERSION	67,620.000	5,815,996		0	
30231G-10-2	Exxon Mobil Corp-COMMON STOCK	03/31/2025	MERGER	661.000	82		0	
125269-10-0	CF INDUSTRIES HOLDINGS I-COMMON STOCK	01/21/2025	BLOOMBERG TRADEBOOK	4,500.000	425,805		0	
039483-10-2	Archer-Daniels-Midland C-COMMON STOCK	01/17/2025	BLOOMBERG TRADEBOOK	1,500.000	77,231		0	
05990K-10-6	BANC OF CALIFORNIA INC-COMMON STOCK	03/28/2025	DIRECT	651,075.000	9,426,360		0	
08579W-10-3	Berry Global Group Inc-COMMON STOCK	01/21/2025	BLOOMBERG TRADEBOOK	6,000.000	410,033		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					25,229,535	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					25,229,535	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					25,229,535	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					56,177,698	XXX	0	XXX
6009999999 - Totals					2,360,430,501	XXX	4,833,719	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..91282C-GD-7	United States Treasury N-UNSECURED	03/31/2025	MATURITY		0	0	0	0	0	0	0	0	0	0	0	0	0	21,254	12/31/2024	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					0	0	0	0	0	0	0	0	0	0	0	0	0	21,254	XXX	XXX
..30292*-AA-2	FBI Bronx Control Trust Pass-Thru Certif	03/15/2025	SINKING PAYMENT		150,182	150,182	150,182	150,182	0	0	0	0	0	150,182	0	0	0	980	07/15/2033	1.B PL
..358268-AA-4	County of Fresno CA Trust Certificates	03/15/2025	SINKING PAYMENT		105,694	105,694	106,748	106,354	0	(660)	0	(660)	0	105,694	0	0	0	825	06/15/2038	1.C
..75086#-AA-3	Rainier Gsa Portfolio I US Govt Lease Ba	03/15/2025	SINKING PAYMENT		69,378	69,378	69,378	69,378	0	0	0	0	0	69,378	0	0	0	0	07/15/2036	1.F
. 16877#-AA-0	Childress Klien-Cambridg Senior Secured	03/05/2025	SINKING PAYMENT		197,327	197,327	197,574	197,472	0	(81)	0	(81)	0	197,327	0	0	0	1,222	01/05/2036	1.A
..96928*-DJ-3	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		156,021	156,021	156,021	156,021	0	0	0	0	0	156,021	0	0	0	1,367	09/15/2031	1.A
..31307#-AA-9	FDL-CC LLC Senior Note Tranche A-1	03/15/2025	SINKING PAYMENT		35,829	35,829	35,834	35,831	0	(2)	0	(2)	0	35,829	0	0	0	271	02/15/2035	1.A
..96928*-EN-3	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		127,932	127,932	129,310	128,352	0	(420)	0	(420)	0	127,932	0	0	0	936	02/15/2034	1.A
..36248#-AA-0	GSA (Anchorage AK) CTL P Pass-Thru Certi	03/15/2025	SINKING PAYMENT		369,106	369,106	372,428	369,874	0	(767)	0	(767)	0	369,106	0	0	0	2,155	11/15/2030	1.A
..35824#-AA-4	Fresno County (Rowell Bu Trust Certifica	03/15/2025	SINKING PAYMENT		3,926	3,926	3,962	3,953	0	(27)	0	(27)	0	3,926	0	0	0	21	05/15/2040	1.D
..12585#-AA-4	CHP (Fresno Ca) Trust Certificate	03/15/2025	SINKING PAYMENT		410,501	410,501	410,501	410,501	0	0	0	0	0	410,501	0	0	0	2,185	02/15/2028	5.D Z
..89441#-AA-4	Traverse City Control Tr Trust Certifica	03/15/2025	SINKING PAYMENT		102,224	102,224	103,247	103,632	0	(1,408)	0	(1,408)	0	102,224	0	0	0	913	11/15/2039	1.A
..96928*-FQ-5	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		157,241	157,241	157,241	157,241	0	0	0	0	0	157,241	0	0	0	1,052	09/15/2033	1.A
..96928*-FX-0	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		243,343	243,343	243,343	243,344	0	0	0	0	0	243,343	0	0	0	1,628	02/15/2036	1.B
..85235*-AA-6	St Louis County Control Trust Certificat	03/15/2025	SINKING PAYMENT		340,358	340,358	340,358	340,358	0	0	0	0	0	340,358	0	0	0	2,152	12/15/2036	1.F
..31307#-AC-5	FDL-CC LLC Senior Note Tranche A-3	03/15/2025	SINKING PAYMENT		20,427	20,427	20,428	20,427	0	(1)	0	(1)	0	20,427	0	0	0	155	06/15/2037	1.A
..90378#-AA-1	U.S. Department of Agric Trust Certifica	03/15/2025	SINKING PAYMENT		47,545	47,545	47,545	47,545	0	0	0	0	0	47,545	0	0	0	256	04/15/2038	1.B
..918418-AA-8	Virginia (Lafayette, IN) Trust Certifica	03/15/2025	SINKING PAYMENT		79,502	79,502	79,502	79,502	0	0	0	0	0	79,502	0	0	0	428	08/15/2036	1.A
..91855*-AA-3	VA (Ponce, PR) CTL Trust Certificate	03/15/2025	SINKING PAYMENT		58,594	58,594	58,594	58,594	0	0	0	0	0	58,594	0	0	0	425	08/15/2042	1.A
..23316#-AA-5	DEA (Nashville TN) LLC Pass-Thru Certifi	03/05/2025	SINKING PAYMENT		94,071	94,071	94,071	94,071	0	0	0	0	0	94,071	0	0	0	507	08/05/2040	1.B
..96928*-DA-2	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		222,400	222,400	224,796	222,938	0	(538)	0	(538)	0	222,400	0	0	0	1,993	08/15/2031	1.A
..96928*-FK-8	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		145,104	145,104	145,104	145,109	0	(5)	0	(5)	0	145,104	0	0	0	1,924	11/15/2032	1.C
..12795*-AA-2	CGA Capital Corp Pass Thru Ctfs Series 2	03/10/2025	SINKING PAYMENT		263,051	263,051	263,051	263,051	0	0	0	0	0	263,051	0	0	0	3,272	03/10/2031	1.A Z
..362498-AA-1	GSA Gth I US Government Lease-Backed Pas	03/15/2025	SINKING PAYMENT		80,650	80,650	80,650	80,651	0	(1)	0	(1)	0	80,650	0	0	0	306	05/15/2038	1.A
..24023#-AA-7	DC Department of Correct Pass-Thru Certi	03/15/2025	SINKING PAYMENT		94,005	94,005	94,005	94,104	0	(99)	0	(99)	0	94,005	0	0	0	597	03/15/2033	1.B PL
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					3,574,411	3,574,411	3,583,873	3,578,485	0	(4,009)	0	(4,009)	0	3,574,411	0	0	0	25,570	XXX	XXX
..92813T-EE-6	Virginia Housing Develop-REVENUE BONDS	02/03/2025	CALL 100		342,612	342,612	342,612	342,459	0	(1)	0	(1)	0	342,458	0	154	154	3,450	08/25/2042	1.B FE
..60416Q-HG-2	Minnesota Housing Financ-REVENUE BONDS	01/01/2025	CALL 100		168,398	168,398	168,398	168,398	0	0	0	0	0	168,398	0	0	0	1,590	11/01/2048	1.A FE
..60416Q-GK-4	Minnesota Housing Financ-REVENUE BONDS	03/01/2025	CALL 100		33,143	33,143	33,143	33,143	0	0	0	0	0	33,143	0	0	0	646	08/01/2046	1.A FE
..60416Q-GM-0	Minnesota Housing Financ-REVENUE BONDS	03/03/2025	CALL 100		7,425	7,425	6,474	6,600	0	2	0	2	0	6,603	0	822	822	30	10/01/2046	1.A FE
..60416Q-HS-6	Minnesota Housing Financ-REVENUE BONDS	02/03/2025	CALL 100		178,874	178,874	178,874	178,874	0	0	0	0	0	178,874	0	0	0	1,377	12/01/2049	1.A FE
..60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS	03/31/2025	CALL 100		3,717	3,717	3,717	3,717	0	0	0	0	0	3,717	0	0	0	11	01/01/2049	1.A FE
..084203-UQ-9	Berkeley County School D-GENERAL OBLIGAT	03/01/2025	MATURITY		4,130,000	4,130,000	4,151,765	4,130,108	0	(108)	0	(108)	0	4,130,000	0	0	0	98,914	03/01/2025	1.C FE
..60416Q-HE-7	Minnesota Housing Financ-REVENUE BONDS	01/01/2025	CALL 100		150,683	150,683	150,683	150,683	0	0	0	0	0	150,683	0	0	0	1,329	09/01/2048	1.A FE
..976890-EL-6	Wisconsin Housing & Econ-REVENUE BONDS	03/31/2025	CALL 100		65,000	65,000	64,350	64,424	0	24	0	24	0	64,448	0	552	552	1,138	09/01/2046	1.C FE
..677521-HX-7	State of Ohio-GENERAL OBLIGATION UNLTD	03/26/2025	CALL 100		20,000,000	20,000,000	21,650,600	20,695,944	0	(26,480)	0	(26,480)	0	20,669,464	0	(669,464)	(669,464)	689,072	08/01/2030	1.A FE
..574192-5F-3	State of Maryland-GENERAL OBLIGATION UNL	03/01/2025	MATURITY		3,445,000	3,445,000	3,418,060	3,444,390	0	610	0	610	0	3,445,000	0	0	0	79,235	03/01/2025	1.A FE
..92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS	01/27/2025	CALL 100		106,310	106,310	106,310	106,310	0	0	0	0	0	106,310	0	0	0	4	10/25/2049	1.A FE
..92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS	02/25/2025	CALL 100		56,844	56,844	56,844	56,810	0	0	0	0	0	56,810	0	35	35	960	12/25/2043	1.A FE
..92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS	02/03/2025	VARIOUS		154,936	154,936	154,936	154,909	0	0	0	0	0	154,908	0	28	28	1,097	06/25/2041	1.A FE
..60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS	03/31/2025	CALL 100		172,714	172,714	172,714	172,714	0	0	0	0	0	172,714	0	0	0	881	03/01/2048	1.A FE
..92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS	03/31/2025	VARIOUS		154,780	154,780	154,780	154,780	0	0	0	0	0	154,780	0	0	0	1,126	10/25/2037	1.A FE
..60416Q-HL-1	Minnesota Housing Financ-REVENUE BONDS	02/01/2025	CALL 100		137,449	137,449	137,449	137,449	0	0	0	0	0	137,449	0	0	0	701	03/01/2049	1.A FE
..20772G-E7-9	State of Connecticut-GENERAL OBLIGATION	03/15/2025	MATURITY		2,310,000	2,310,000	2,522,520	2,314,038	0	(4,038)	0	(4,038)	0	2,310,000	0	0	0	66,644	03/15/2025	1.D FE
..70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	02/18/2025	CALL 100		920,000	920,000	965,604	925,086	0	(547)	0	(547)	0	924,538	0	(4,538)	(4,538)	357	02/15/2026	1.C FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					32,537,885	32,537,885	34,439,833	33,240,836	0	(30,538)	0	(30,538)	0	33,210,297	0	(672,411)	(672,411)	948,562	XXX	XXX
..19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE REVENUE	01/07/2025	CALL 104.431		12,531,720	12,000,000	15,031,140	14,037,859	0	(1,546)	0	(1,546)	0	14,036,313	0	(1,504,593)	(1,504,593)	72,936	12/01/2040	1.B FE
..647200-2G-8	New Mexico Mortgage Fina-REVENUE BONDS	03/31/2025	CALL 100		34,739	34,739	34,739	34,739	0	0	0	0	0	34,739	0	0	0	80	08/01/2035	1.A FE
..875124-ER-6	Tampa Bay Water-REVENUE BONDS	03/31/2025	EXCHANGE OFFER		0	1,500,000	1,500,000	1,500,000	0	10	0	10	0	0	0	0	0	980	10/01/2025	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..196480-EX-1	Colorado Housing and Fin-REVENUE BONDS	02/01/2025	CALL 100		48,362	48,362	48,362	48,362	0	0	0	0	0	48,362	0	0	0	276	01/01/2050	1.A FE
..47770V-AY-6	JobsOhio Beverage System-REVENUE BONDS	01/02/2025	CALL 100		745,000	745,000	722,486	732,660	0	(4,934)	0	(4,934)	0	727,726	0	17,274	17,274	14,927	01/01/2029	1.C FE
..45528S-5R-3	Indianapolis Local Publi-REVENUE BONDS	01/15/2025	SINKING PAYMENT		1,711,772	1,711,772	2,099,865	1,850,855	0	(139,083)	0	(139,083)	0	1,711,772	0	0	0	50,709	01/15/2030	1.D FE
..64972C-BD-4	New York City Housing De-REVENUE BONDS	03/31/2025	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	12,399	06/15/2036	1.C FE
..41980U-AB-7	State of Hawaii Departme-REVENUE BONDS	01/02/2025	CALL 100		228,594	228,594	228,582	228,594	0	0	0	0	0	228,594	0	0	0	3,726	01/01/2031	1.A FE
..64972C-M6-7	New York City Housing De-REVENUE BONDS	03/31/2025	CALL 100		22,103	22,103	22,103	22,127	0	0	0	0	0	22,128	0	(25)	(25)	57	10/01/2046	1.B FE
..647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS	02/01/2025	CALL 100		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	163	09/01/2040	1.B FE
..641667-NZ-9	New Albany-Floyd County -REVENUE BONDS	01/15/2025	CALL 100		610,000	610,000	610,000	610,000	0	0	0	0	0	610,000	0	0	0	9,486	01/15/2027	1.B FE
..93978X-ER-7	Washington State Housing-REVENUE BONDS	01/01/2025	CALL 100		130,000	130,000	129,415	130,000	0	0	0	0	0	130,000	0	0	0	998	05/01/2041	1.A FE
..60637B-ML-1	Missouri Housing Develop-REVENUE BONDS	03/03/2025	CALL 100		282,310	282,310	273,135	275,404	0	(22)	0	(22)	0	275,382	0	6,928	6,928	2,278	06/01/2044	1.B FE
..45201Y-YL-5	ILLINOIS ST HSG DEV AUTH REV PROG SER B	03/31/2025	CALL 100		(1,813,553)	(1,813,553)	(1,757,319)	0	0	(13,692)	0	(13,692)	0	(1,771,011)	0	(42,542)	(42,542)	88	06/01/2043	1.B FE
..93978X-EQ-9	Washington State Housing-REVENUE BONDS	01/01/2025	CALL 100		15,000	15,000	15,000	14,992	0	(1)	0	(1)	0	14,991	0	9	9	25	09/01/2040	1.A FE
..684273-HC-2	ORANGE CNTY CA LCL TRANSPRTN-BUILD AMERI	03/26/2025	VARIOUS		51,421,559	47,550,000	65,706,599	61,211,637	0	(2,086,172)	0	(2,086,172)	0	59,125,464	0	(7,703,905)	(7,703,905)	2,009,710	02/15/2041	1.B FE
..34074M-ND-9	Florida Housing Finance -REVENUE BONDS	03/31/2025	CALL 100		70,073	70,073	70,073	70,073	0	0	0	0	0	70,073	0	0	0	263	07/01/2037	1.A FE
..60636Y-MJ-7	Missouri Housing Develop-REVENUE BONDS	03/31/2025	CALL 100		9,966	9,966	9,966	9,966	0	0	0	0	0	9,966	0	0	0	95	01/01/2040	1.B FE
..88275F-PA-1	Texas Department of Hous-REVENUE BONDS	03/31/2025	CALL 100		8,471	8,471	7,989	8,066	0	(4)	0	(4)	0	8,062	0	409	409	24	09/01/2047	1.B FE
..196479-V4-8	Colorado Housing and Fin-REVENUE BONDS	02/03/2025	CALL 100		650,283	650,283	669,369	657,261	0	215	0	215	0	657,477	0	(7,193)	(7,193)	6,414	11/01/2048	1.A FE
..34074M-PF-2	Florida Housing Finance -REVENUE BONDS	03/01/2025	CALL 100		124,836	124,836	124,836	124,838	0	0	0	0	0	124,838	0	(2)	(2)	965	01/01/2043	1.A FE
..835574-CB-8	County of Sonoma CA-REVENUE BONDS	03/31/2025	CALL 100		2,725,000	2,725,000	2,848,007	2,839,809	0	(4,420)	0	(4,420)	0	2,835,389	0	(110,389)	(110,389)	454	12/01/2029	1.B FE
..196479-F9-5	Colorado Housing and Fin-REVENUE BONDS	03/03/2025	CALL 100		210,978	210,978	217,261	212,814	0	(29)	0	(29)	0	212,786	0	(1,808)	(1,808)	944	03/01/2048	1.A FE
..60636Y-HL-8	Missouri Housing Develop-REVENUE BONDS	01/01/2025	SINKING PAYMENT		27,168	27,168	27,168	27,168	0	0	0	0	0	27,168	0	0	0	506	07/01/2028	1.B FE
..927781-UZ-5	Virginia College Buildin-REVENUE BONDS	02/01/2025	MATURITY		3,950,000	3,950,000	3,665,205	3,947,540	0	2,460	0	2,460	0	3,950,000	0	0	0	83,938	02/01/2025	1.B FE
..04778C-AG-0	Atlanta Independent Scho-CERTIFICATE PARTICIPATION	03/03/2025	MATURITY		6,950,000	6,950,000	0	0	0	0	0	0	0	6,950,000	0	0	0	0	03/01/2025	1.B FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					80,739,381	77,836,102	92,348,981	88,639,764	0	(2,247,218)	0	(2,247,218)	0	90,085,219	0	(9,345,837)	(9,345,837)	2,272,441	XXX	XXX
..00164T-AA-6	AMC East Communities LLC-SECURED	01/15/2025	SINKING PAYMENT		302,475	302,475	317,255	306,570	0	(4,096)	0	(4,096)	0	302,475	0	0	0	8,681	01/15/2028	1.F FE
..212168-AA-6	Continental Wind LLC-FIRST LIEN	02/28/2025	SINKING PAYMENT		282,865	282,865	282,865	282,865	0	0	0	0	0	282,865	0	0	0	8,486	02/28/2033	2.B FE
..83416W-AA-1	Solar Star Funding LLC	02/03/2025	SINKPMT		247,843	247,843	0	0	0	0	0	0	0	247,843	0	0	0	0	06/30/2035	2.B FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					833,183	833,183	600,120	589,435	0	(4,096)	0	(4,096)	0	833,183	0	0	0	17,167	XXX	XXX
..045487-AB-1	ASSOC BANC-CORP-SUBORDINATED NOTE	01/15/2025	MATURITY		13,000,000	13,000,000	12,954,110	12,999,584	0	416	0	416	0	13,000,000	0	0	0	276,250	01/15/2025	2.C FE
..36321P-AE-0	Galaxy Pipeline Assets B-SECURED	03/31/2025	SINKING PAYMENT		19,025	19,025	17,229	17,425	0	1,600	0	1,600	0	19,025	0	0	0	(62)	09/30/2040	1.C FE
..969457-CH-1	Williams Cos Inc/The-SENIOR UNSECURED	03/13/2025	RBC CAPITAL MARKETS		15,091,500	15,000,000	15,027,150	15,011,929	0	(1,354)	0	(1,354)	0	15,010,574	0	80,926	80,926	432,000	03/02/2026	2.B FE
..00193*-AA-5	Amazon (Tulsa Ok) Trust Certificate	03/31/2025	SINKING PAYMENT		81,765	81,765	81,765	81,761	0	4	0	4	0	81,765	0	0	0	769	09/30/2039	1.D
..92983@-AA-4	WEC 99J-72 LLC Senior Secured Note	01/16/2025	CALL 100		38,381	38,381	39,199	39,066	0	6	0	6	0	39,071	0	(690)	(690)	75	09/15/2039	2.B
..P4900*-AA-4	Gran Americas Usme Provi Senior Secured	02/28/2025	SINKING PAYMENT		176,357	176,357	176,357	176,357	0	0	0	0	0	176,357	0	0	0	0	03/31/2031	2.B PL
..92983*-AA-6	WEC 99J-4 LLC Senior Secured Note	03/15/2025	SINKING PAYMENT		20,669	20,669	21,109	20,915	0	(247)	0	(247)	0	20,669	0	0	0	147	09/15/2034	2.B
..22970*-AA-8	BNSF (Dayton, Texas) Con Trust Certifica	03/01/2025	SINKING PAYMENT		195,315	195,315	195,315	195,320	0	(5)	0	(5)	0	195,315	0	0	0	1,103	05/15/2034	1.D PL
..31429#-AA-2	Fedex Chino Control Pass Trust Certifica	03/15/2025	SINKING PAYMENT		231,641	231,641	231,641	231,641	0	0	0	0	0	231,641	0	0	0	1,349	10/15/2035	2.B
..G4640#-AA-5	Holman Leasing Ltd Senior Guaranteed Not	03/31/2025	SINKING PAYMENT		1,894,050	1,894,049	1,906,800	1,877,850	0	0	0	0	28,950	1,906,800	(12,750)	0	(12,750)	52,486	05/15/2029	2.A
..009098-A*-5	Air Cargo Logistics Ft W Lease-Collatera	03/10/2025	SINKING PAYMENT		31,235	31,235	31,235	31,235	0	0	0	0	0	31,235	0	0	0	156	11/10/2039	1.E
..12724@-AA-6	CVS (Clawson & Richmond Trust Certificat	03/15/2025	SINKING PAYMENT		130,925	130,925	132,186	131,617	0	(692)	0	(692)	0	130,925	0	0	0	885	01/15/2035	2.B
..33803W-AA-7	Fishers Lane Associates -SECURED	03/05/2025	SINKING PAYMENT		266,016	266,016	266,016	266,016	0	0	0	0	0	266,016	0	0	0	1,613	08/05/2030	1.B
..150890-AM-6	Celanese US Holdings LLC-SENIOR UNSECURE	03/21/2025	CALL 103.11		5,721,574	5,549,000	5,458,501	5,496,033	0	3,656	0	3,656	0	5,499,689	0	221,885	221,885	236,309	07/15/2027	3.A FE
..512807-AS-7	Lam Research Corp-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		4,866,435	4,900,000	4,948,706	4,914,220	0	(2,552)	0	(2,552)	0	4,911,668	0	(45,233)	(45,233)	91,365	03/15/2026	1.G FE
..85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN	01/13/2025	MATURITY		1,437,500	1,437,500	1,437,500	1,437,500	0	0	0	0	0	1,437,500	0	0	0	4,351	03/20/2025	1.F FE
..05969B-AD-5	Banco Santander Mexico S-SENIOR UNSECURE	01/28/2025	CALL 100.1117		4,004,468	4,000,000	3,922,500	3,989,696	0	2,498	0	2,498	0	3,992,195	0	12,273	12,273	60,319	04/17/2025	2.A FE
..00191@-AA-5	Amazon (Oklahoma City Ok Trust Certifica	03/31/2025	SINKING PAYMENT		78,201	78,201	78,201	78,193	0	8	0	8	0	78,201	0	0	0	736	09/30/2039	1.E
..06424@-AA-1	Bank Of America (Houston Pass-Thru Certi	03/15/2025	SINKING PAYMENT		102,032	102,032	102,659	102,300	0	(268)	0	(268)	0	102,032	0	0	0	589	12/31/2029	1.B
..06738E-AE-5	Barclays PLC-SENIOR UNSECURED	03/16/2025	MATURITY		15,000,000	15,000,000	14,870,050	14,996,194	0	3,806	0	3,806	0	15,000,000	0	0	0	273,750	03/16/2025	2.A FE
..30212P-AM-7	Expedia Group Inc-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		13,015,600	13,000,000	12,939,550	12,991,624	0	1,550	0	1,550	0	12,993,174	0	22,426	22,426	377,361	02/15/2026	2.B FE
..77775*-BU-4	Rosenthal & Rosenthal, I Senior Note	01/15/2025	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	43,800	01/15/2025	2.B PL
..023135-CN-4	Amazon.com Inc-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		10,012,000	10,000,000	9,999,400	9,999,445	0	(237)	0	(237)	0	9,999,209	0	12,791	12,791	131,611	12/01/2025	1.D 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..09260M-AA-5	Blackstone Diversified A-SECURED	03/31/2025	SINKING PAYMENT		2,048,900	2,048,900	2,048,900	2,048,900	0	0	0	0	0	2,048,900	0	0	0	0	05/15/2029	1.F FE
..22973@-AA-3	Great West Casualty Comp Trust Certifica	03/15/2025	SINKING PAYMENT		95,151	95,151	95,471	95,374	0	(222)	0	(222)	0	95,151	0	0	0	3,296	12/15/2037	1.C PL
..432748-AB-7	Hilltop Holdings Inc-SENIOR UNSECURED	01/15/2025	CALL 100		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	162,500	04/15/2025	2.A FE
..22163#-AA-1	Costco (Oceanside NY) Le Trust Certifica	03/15/2025	SINKING PAYMENT		80,602	80,602	80,602	80,602	0	0	0	0	0	80,602	0	0	0	422	11/30/2041	1.E
..607120-FQ-0	Airbus SE Senior Secured Notes	02/09/2025	SINKING PAYMENT		214,060	214,060	214,060	214,060	0	0	0	0	0	214,060	0	0	0	2,745	11/09/2042	1.F
..96928*-DZ-7	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		226,145	226,145	228,223	226,451	0	(306)	0	(306)	0	226,145	0	0	0	2,114	10/15/2029	1.E YE
..43722#-AA-1	Home Depot (Monterey Par Trust Certifica	03/15/2025	SINKING PAYMENT		68,303	68,303	68,303	68,303	0	0	0	0	0	68,303	0	0	0	423	06/15/2038	1.F
..70466W-AA-7	PEACHTREE FUNDING TRUST-SR UNSECURED	02/15/2025	MATURITY		15,360,000	15,360,000	15,376,464	15,360,139	0	(139)	0	(139)	0	15,360,000	0	0	0	305,357	02/15/2025	2.A FE
..036752-AR-4	Anthem Inc-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		3,125,864	3,225,000	3,027,985	3,085,014	0	22,999	0	22,999	0	3,108,013	0	17,851	17,851	24,053	03/15/2026	2.A FE
..96928*-CR-6	William Blair & Company, Trust Certifcat	03/15/2025	SINKING PAYMENT		55,581	55,581	55,581	55,581	0	0	0	0	0	55,581	0	0	0	618	05/15/2034	3.A
..927804-FU-3	Virginia Electric & Powe-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		1,660,898	1,680,000	1,595,294	1,641,996	0	7,196	0	7,196	0	1,649,192	0	11,706	11,706	35,133	01/15/2026	2.A FE
..29280M-AA-9	Energy Asset Issuer Trus Senior Secured	03/25/2025	SINKING PAYMENT		1,173,600	1,173,600	1,173,600	1,173,600	0	0	0	0	0	1,173,600	0	0	0	19,912	03/25/2049	1.F PL
..P4900*-AB-2	Gran Americas Usme Provi Senior Secured	02/28/2025	SINKING PAYMENT		15,683	15,683	15,683	15,683	0	0	0	0	0	15,683	0	0	0	0	03/31/2031	2.B PL
..12707*-AA-9	CVS (NC SC PA & VA) Con Trust Certifica	03/15/2025	SINKING PAYMENT		115,665	115,665	115,665	115,665	0	0	0	0	0	115,665	0	0	0	942	01/15/2044	2.B
..539830-BU-2	Lockheed Martin Corp-SENIOR UNSECURED	03/13/2025	TORONTO DOMINION SEC		10,012,700	10,000,000	10,071,600	10,018,557	0	(5,068)	0	(5,068)	0	10,013,489	0	(789)	(789)	204,875	10/15/2025	1.F FE
..16372#-AA-0	Chemical Bank Pass-Thru Certificate	03/10/2025	SINKING PAYMENT		61,811	61,811	61,811	61,811	0	0	0	0	0	61,811	0	0	0	469	06/10/2044	2.A
..91324P-CV-2	UnitedHealth Group Inc-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		7,999,738	8,101,000	7,708,191	7,916,725	0	30,522	0	30,522	0	7,947,247	0	52,491	52,491	124,868	03/15/2026	1.F FE
..44891A-BK-2	Hyundai Capital America-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		3,001,500	3,000,000	2,997,570	2,999,562	0	266	0	266	0	2,999,828	0	1,672	1,672	76,865	04/07/2025	1.G FE
..78486Q-AE-1	SVB Financial Group-SENIOR UNSECURED	03/31/2025	VARIOUS		(387,817)	0	0	0	0	0	0	0	0	0	0	(387,817)	(387,817)	0	06/05/2030	6. *
..90272*-AA-0	UHC (Senior Note) CTL Pa Trust Certifica	03/15/2025	SINKING PAYMENT		64,049	64,049	64,049	64,039	0	9	0	9	0	64,049	0	0	0	374	05/15/2033	1.F
..13177*-AA-8	Camargo Investments I LL Senior Note	02/20/2025	CA_CASH_CLOSE		35,663	35,663	35,663	35,663	0	0	0	0	0	35,663	0	0	0	354	05/31/2025	5.B GI
..58769J-AB-3	Mercedes-Benz Finance No-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		12,354,016	12,295,000	12,337,470	12,307,868	0	(3,345)	0	(3,345)	0	12,304,523	0	49,493	49,493	198,257	11/26/2025	1.F FE
..82817*-AA-9	Silver Spring Metro Cent Senior Note Tra	03/05/2025	SINKING PAYMENT		130,890	130,890	130,890	130,890	0	0	0	0	0	130,890	0	0	0	832	01/05/2029	1.A
..28932M-AA-3	Elm Road Generating Stat-SECURED NOTE	02/11/2025	SINKING PAYMENT		220,486	220,486	220,486	220,486	0	0	0	0	0	220,486	0	0	0	5,743	02/11/2030	1.F FE
..361448-AW-3	GATX CORP-SR UNSECURED	03/30/2025	MATURITY		5,000,000	5,000,000	5,182,200	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	03/30/2025	2.B FE
..96928*-FV-4	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		64,862	64,862	64,862	64,862	0	0	0	0	0	64,862	0	0	0	443	09/15/2044	1.E
..12762*-AA-1	CDI Tuscany Intermediate Senior Secured	03/31/2025	SINKING PAYMENT		48,922	48,922	48,922	48,922	0	0	0	0	0	48,922	0	0	0	713	06/30/2040	2.A PL
..00225#-AA-3	Amazon (Grand Rapids, M Trust Certifica	03/31/2025	SINKING PAYMENT		38,270	38,270	38,270	38,242	0	27	0	27	0	38,270	0	0	0	348	09/30/2039	1.D
..96042@-AA-4	Westkin Portfolio (LAS & Trust Certifica	03/15/2025	SINKING PAYMENT		93,646	93,646	94,583	94,274	0	(628)	0	(628)	0	93,646	0	0	0	946	11/15/2038	1.D PL
..36198#-AA-0	GE Huntsville 2020A Leas Trust Certifica	03/15/2025	SINKING PAYMENT		68,260	68,260	68,260	68,260	0	0	0	0	0	68,260	0	0	0	519	04/15/2046	2.A
..26443@-AA-6	Dulles Discovery 1 Contr Pass-Thru Certi	03/05/2025	SINKING PAYMENT		152,427	152,427	152,427	152,427	0	0	0	0	0	152,427	0	0	0	754	06/05/2037	1.A
..00191#-AA-3	Amazon (Tucson Az) Trust Certificate	03/31/2025	SINKING PAYMENT		40,919	40,919	40,919	40,886	0	32	0	32	0	40,919	0	0	0	373	08/31/2039	1.D
..00981@-AA-9	Akron Childrens Hospital Trust Certifica	03/15/2025	SINKING PAYMENT		27,710	27,710	27,987	27,942	0	(231)	0	(231)	0	27,710	0	0	0	183	08/15/2050	1.E Z
..14913R-2K-2	Caterpillar Financial Se-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		4,837,500	5,000,000	4,497,700	4,759,715	0	40,676	0	40,676	0	4,800,391	0	37,109	37,109	24,000	03/02/2026	1.F FE
..06051G-FM-6	Bank of America Corp-SUBORDINATED	01/22/2025	MATURITY		10,000,000	10,000,000	10,580,300	10,011,545	0	(11,545)	0	(11,545)	0	10,000,000	0	0	0	200,000	01/22/2025	2.A FE
..90319#-AA-1	UOA Fayetteville (Univer Senior Secured	03/15/2025	SINKING PAYMENT		118,148	118,148	119,330	118,995	0	(847)	0	(847)	0	118,148	0	0	0	990	03/15/2041	1.C
..89236T-KK-0	Toyota Motor Credit Corp-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		5,029,000	5,000,000	5,053,050	5,015,900	0	(3,794)	0	(3,794)	0	5,012,106	0	16,894	16,894	93,000	11/10/2025	1.E FE
..345397-XL-2	Ford Motor Credit Co LLC-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		9,958,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(42,000)	(42,000)	252,633	08/04/2025	3.A FE
..05279@-AA-9	Autoliv ASP, Inc. Trust Certificate Tran	03/15/2025	SINKING PAYMENT		77,420	77,420	77,420	77,420	0	0	0	0	0	77,420	0	0	0	474	05/15/2034	2.B
..47233W-HZ-5	Jefferies Financial Grou-SENIOR UNSECURE	03/13/2025	JEFFERIESLLC		19,980,000	20,000,000	20,000,000	0	0	0	0	0	0	20,000,000	0	(20,000)	(20,000)	94,444	02/10/2026	2.B FE
..26067*-AA-3	Dow (Midland Mi) Control Trust Certifica	03/15/2025	SINKING PAYMENT		171,384	171,384	172,155	171,701	0	(317)	0	(317)	0	171,384	0	0	0	1,482	03/15/2034	2.A
..26848*-AA-9	EDX/GE Inventory Supply Pass-Thru Certif	01/15/2025	SINKING PAYMENT		52,759	52,759	52,759	52,759	0	0	0	0	0	52,759	0	0	0	0	01/15/2030	2.A
..29365P-AR-3	Entergy Gulf States Loui-FIRST LIEN	03/25/2025	CALL 100		6,000,000	6,000,000	5,995,020	5,999,623	0	335	0	335	0	5,999,958	0	42	42	109,620	04/01/2025	1.F FE
..459200-JG-7	International Business M-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		6,860,700	6,930,000	6,920,560	6,926,935	0	583	0	583	0	6,927,518	0	(66,818)	(66,818)	136,146	02/19/2026	1.G FE
..422704-AH-9	Hecla Mining Co-SENIOR UNSECURED	02/13/2025	VARIOUS		8,963,573	8,864,000	9,552,324	9,043,048	0	(11,693)	0	(11,693)	0	9,031,355	0	(67,782)	(67,782)	293,473	02/15/2028	4.B FE
..22977@-AA-9	CTL Pass-Thru Trust Seri Trust Certifica	03/15/2025	SINKING PAYMENT		84,122	84,122	84,122	84,122	0	0	0	0	0	84,122	0	0	0	543	12/15/2038	1.E
..98310W-AN-8	Travel + Leisure Co-FIRST LIEN	03/24/2025	VARIOUS		12,547,379	12,427,000	12,517,439	12,449,365	0	(269)	0	(269)	0	12,449,096	0	98,283	98,283	272,857	04/01/2027	3.C FE
..00184@-AA-4	Amazon (Euclid Oh) Trust Certificate	03/31/2025	SINKING PAYMENT		37,107	37,107	37,107	37,090	0	17	0	17	0	37,107	0	0	0	338	06/30/2039	1.D
..05369A-AD-3	Aviation Capital Group L-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		2,191,552	2,200,000	2,170,014	2,197,091	0	959	0	959	0	2,198,050	0	(6,498)	(6,498)	56,215	08/01/2025	2.C FE
..G8338*-AG-0	SPECTRIS PLC Senior Unsecured Notes	03/31/2025	DIRECT		0	0	0	0	0	0	0	0	389,250	0	0	0	0	0	11/26/2029	2.B Z
..451102-BT-3	Icahn Enterprises LP / I-SENIOR UNSECURE	03/31/2025	CALL 100		2,000,000	2,000,000	2,025,000	2,008,710	0	302	0	302	0	2,009,012	0	(9,012)	(9,012)	10,764	05/15/2026	3.C FE
..42824C-AW-9	HP ENTERPRISE CO-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		4,997,500	5,000,000	4,606,250	4,958,658	0	10,515	0	10,515	0	4,969,172	0	28,328	28,328	101,403	10/15/2025	2.B FE
..841215-AA-4	Southaven Combined Cycle-SECURED	02/15/2025	SINKING PAYMENT		135,211	135,211	135,211	135,213	0	(2)	0	(2)	0	135,211	0	0	0	2,600	08/15/2033	1.D FE
..11750*-AA-7	Bryan Health (Kearney NE Senior Secured	03/15/2025	SINKING PAYMENT		74,800	74,800	74,800	74,800	0	0	0	0	0	74,800	0	0	0	475	12/15/2046	1.E

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
189754-AA-2	Tapestry Inc-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		6,996,500	7,000,000	6,685,080	6,989,315	0	8,589	0	8,589	0	6,997,904	0	(1,404)	(1,404)	134,701	04/01/2025	2.B FE
05590#-AA-9	BPHQ 2017 Trust Certificate BP Corp Nort	03/15/2025	SINKING PAYMENT		56,198	56,198	56,198	56,198	0	0	0	0	0	56,198	0	0	0	332	11/15/2032	1.F
78355H-KR-9	Ryder System Inc-SENIOR UNSECURED	03/13/2025	TORONTO DOMINION SEC		5,748,960	5,800,000	5,571,828	5,730,412	0	21,026	0	21,026	0	5,751,437	0	(2,477)	(2,477)	104,166	09/01/2025	2.A FE
91854*-AA-4	VZ (Irving TX)(Senior No Trust Certifica	03/15/2025	SINKING PAYMENT		102,141	102,141	102,141	102,141	0	0	0	0	0	102,141	0	0	0	617	08/15/2036	2.A
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT	03/15/2025	MATURITY		406,889	406,889	406,889	406,889	0	0	0	0	0	406,889	0	0	0	12,207	03/15/2025	3.A FE
37331N-AJ-0	Georgia-Pacific LLC-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		1,968,440	2,000,000	1,863,220	1,955,041	0	12,064	0	12,064	0	1,967,104	0	1,336	1,336	15,944	09/30/2025	1.G FE
878055-AE-2	TCF National Bank-SUBORDINATED	02/27/2025	MATURITY		8,000,000	8,000,000	7,950,000	7,998,613	0	1,387	0	1,387	0	8,000,000	0	0	0	184,000	02/27/2025	2.A FE
G2283#-AH-6	Colombo BidCo Limited Senior Secured Not	03/31/2025	ROYAL BANK OF SCOTLA		0	0	0	0	0	0	0	0	0	0	0	0	0	(69,487)	09/20/2029	2.B Z
448579-AF-9	Hyatt Hotels Corp-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		20,000,000	20,000,000	19,992,990	19,998,494	0	1,110	0	1,110	0	19,999,604	0	396	396	482,306	03/15/2026	2.C FE
86765K-AA-7	Sunoco LP / Sunoco Finan-SENIOR UNSECURE	01/24/2025	VARIOUS		3,617,724	3,525,000	3,525,000	3,525,000	0	0	0	0	0	3,525,000	0	92,724	92,724	89,289	09/15/2028	3.A FE
91845#-AA-2	VZ (Senior Note) CTL Pas Trust Certifica	03/15/2025	SINKING PAYMENT		109,810	109,810	109,810	109,812	0	(2)	0	(2)	0	109,810	0	0	0	698	05/15/2035	2.A
636180-BM-2	National Fuel Gas Co-SENIOR UNSECURED	03/06/2025	CALL 100.178		18,032,040	18,000,000	17,943,480	17,995,904	0	424	0	424	0	17,996,329	0	35,711	35,711	600,600	07/15/2025	2.C FE
29336U-AH-0	ENLK Float PERP	03/31/2025	CALL 100		0	0	0	0	0	(10,076)	0	(10,076)	0	(10,076)	0	10,076	10,076	255,087	01/01/9999	3.C Z
436106-AA-6	HollyFrontier Corp-SENIOR UNSECURED	01/28/2025	CALL 100		6,000,000	6,000,000	6,005,880	6,000,762	0	(25)	0	(25)	0	6,000,737	0	(737)	(737)	174,623	04/01/2026	2.C FE
29364W-AU-2	Entergy Louisiana LLC-FIRST LIEN	03/25/2025	CALL 100		5,000,000	5,000,000	4,995,850	4,999,686	0	279	0	279	0	4,999,965	0	35	35	91,350	04/01/2025	1.F FE
24422E-VK-2	John Deere Capital Corp-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		2,945,254	3,036,000	2,706,867	2,921,417	0	21,936	0	21,936	0	2,943,353	0	1,901	1,901	14,109	01/15/2026	1.E FE
110122-ED-6	Bristol-Myers Squibb Co	03/13/2025	RBC CAPITAL MARKETS		20,699,250	20,625,000	20,744,158	20,733,802	0	(18,748)	0	(18,748)	0	20,715,054	0	(15,804)	(15,804)	578,531	02/20/2026	1.F FE
969308-AA-9	William Blair & Company Trust Certificat	03/15/2025	SINKING PAYMENT		70,669	70,669	70,669	70,669	0	0	0	0	0	70,669	0	0	0	515	08/15/2035	4.A
05367A-AH-6	Aviation Capital Group L-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		3,995,520	4,000,000	3,983,880	3,998,320	0	564	0	564	0	3,998,884	0	(3,364)	(3,364)	88,292	10/01/2025	2.C FE
437076-CX-8	Home Depot Inc/The-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		10,071,066	10,011,000	10,086,083	10,078,549	0	(14,336)	0	(14,336)	0	10,064,213	0	6,853	6,853	113,458	12/24/2025	1.F FE
70215#-AA-8	Partstat (Varian 2020 I Pass-Thru Certif	03/15/2025	SINKING PAYMENT		154,059	154,059	154,059	154,059	0	0	0	0	0	154,059	0	0	0	2,503	03/15/2030	1.E
36200#-AA-8	GE Huntsville 2020B Leas Trust Certifica	03/15/2025	SINKING PAYMENT		16,111	16,111	16,111	16,111	0	0	0	0	0	16,111	0	0	0	123	04/15/2046	2.A
12733#-AA-3	CTL Pass-Thru Trust Seri Trust Certifica	03/15/2025	SINKING PAYMENT		86,123	86,123	86,123	86,123	0	0	0	0	0	86,123	0	0	0	384	10/15/2043	1.F
82340*-AA-5	Shepherds Flat Funding T Trust A-1-A Cer	01/31/2025	SINKING PAYMENT		27,176	27,176	27,764	27,725	0	(549)	0	(549)	0	27,176	0	0	0	0	04/30/2032	2.C FE
96928*-CX-3	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		131,676	131,676	133,002	132,210	0	(534)	0	(534)	0	131,676	0	0	0	1,403	01/15/2035	1.F
064159-HB-5	BANK OF NOVA SCOTIA-SUBORDINATED	03/13/2025	BARCLAYS CAPITAL INC		6,773,066	6,788,000	6,915,614	6,823,378	0	(7,658)	0	(7,658)	0	6,815,720	0	(42,653)	(42,653)	74,668	12/16/2025	2.A FE
25179M-AV-5	DEVON ENERGY CORPORATION-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		915,254	911,000	925,239	915,548	0	(1,331)	0	(1,331)	0	914,217	0	1,038	1,038	13,175	12/15/2025	2.B FE
12697#-AA-7	Cric KY HQ LLC Senior Secured Note	03/15/2025	SINKING PAYMENT		43,033	43,033	43,033	43,034	0	(1)	0	(1)	0	43,033	0	0	0	327	03/15/2042	1.D PL
22960*-AA-0	CTL PASS THRU TR SER 2013 (OCHSNER SLIDE	03/15/2025	SINKING PAYMENT		255,426	255,426	255,426	255,427	0	(1)	0	(1)	0	255,426	0	0	0	2,243	12/15/2028	1.G
55076*-AA-1	LUXURY MTG CORP REVOLVING LOAN	03/31/2025	CA_CASH_CLOSE		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	56,806	06/21/2026	6. *
125523-AG-5	Cigna Corp-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		14,631,610	14,683,000	14,579,209	14,641,872	0	8,014	0	8,014	0	14,649,886	0	(18,277)	(18,277)	200,209	11/15/2025	2.A FE
43722*-AA-5	Home Depot South Windsor Pass-Thru Certi	03/15/2025	SINKING PAYMENT		58,664	58,664	58,664	58,664	0	0	0	0	0	58,664	0	0	0	330	10/15/2040	1.F
633717-AA-1	National Bank of Indiana-SUBORDINATED	03/15/2025	CALL 100		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	116,408	09/15/2029	2.B PL
26884T-AP-7	ERAC USA Finance LLC-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		6,096,898	6,130,000	6,178,917	6,139,151	0	(3,121)	0	(3,121)	0	6,136,031	0	(39,133)	(39,133)	86,058	11/01/2025	1.G FE
29336U-AE-7	EnLink Midstream Partner-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		1,728,546	1,733,000	1,603,268	1,725,995	0	3,312	0	3,312	0	1,729,306	0	(760)	(760)	20,577	06/01/2025	2.B FE
05588*-AA-7	BGS Huntersville 2017 Trust Certificate	03/15/2025	SINKING PAYMENT		105,250	105,250	105,250	105,250	0	0	0	0	0	105,250	0	0	0	778	05/15/2038	2.B
698813-AA-0	Papa John's Internationa-SENIOR UNSECURE	02/20/2025	MORGAN		2,552,372	2,693,000	2,693,000	2,693,000	0	0	0	0	0	2,693,000	0	(140,628)	(140,628)	45,220	09/15/2029	4.A FE
87819#-AA-2	TD Bank (Miami, FL) CTL Trust Certificat	03/15/2025	SINKING PAYMENT		48,142	48,142	48,142	48,142	0	0	0	0	0	48,142	0	0	0	355	01/15/2038	1.D
37045V-AV-2	General Motors Co-SENIOR UNSECURED	03/31/2025	CALL 100.865		1,512,975	1,500,000	1,521,645	1,506,539	0	0	0	0	0	1,506,539	0	6,436	6,436	22,969	10/01/2025	2.B FE
96928*-CQ-8	William Blair & Company, Trust Certifcat	03/15/2025	SINKING PAYMENT		45,396	45,396	45,396	45,396	0	0	0	0	0	45,396	0	0	0	505	06/15/2033	3.A
644274-AG-7	New Enterprise Stone & L-SENIOR UNSECURE	03/14/2025	PRESSPRICH		3,552,500	3,500,000	3,351,250	3,403,092	0	4,136	0	4,136	0	3,407,229	0	145,271	145,271	229,396	07/15/2028	5.A FE
36850#-AA-9	Geisinger (Jenkins Towns Trust Certifica	03/15/2025	SINKING PAYMENT		151,473	151,473	151,473	151,473	0	0	0	0	0	151,473	0	0	0	847	12/15/2033	1.F
05587*-AA-8	BGS Fedex Series 2017A Trust Certificate	03/15/2025	SINKING PAYMENT		106,336	106,336	106,336	106,338	0	(2)	0	(2)	0	106,336	0	0	0	756	03/15/2037	1.E PL
88224P-JS-9	Texas Capital Bank NA-SUBORDINATED	03/13/2025	STIFEL NICOLAUS		6,921,250	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(78,750)	(78,750)	228,667	01/31/2026	2.C FE
870674-AA-6	Sweihan PV Power Co PJSC-SECURED	01/31/2025	SINKING PAYMENT		23,924	23,924	22,926	22,988	0	936	0	936	0	23,924	0	0	0	434	01/31/2049	2.A FE
379352-AL-1	GLOBAL MARINE INC-NOTE	01/16/2025	WELLS FARGO		2,827,500	3,000,000	2,831,048	2,845,905	0	1,609	0	1,609	0	2,847,514	0	(20,014)	(20,014)	26,833	06/01/2028	5.C FE
90390K-AB-0	US Capital Funding II Lt-USCAP FLOAT 08/	03/25/2025	VARIOUS		21,492	21,492	20,740	20,732	0	6	0	6	0	20,738	0	755	755	313	08/01/2034	1.A FE
L8869T-AA-4	Summer BC Holdco B SARL-SECURED	02/14/2025	CALL 100		210,140	210,140	189,701	199,867	0	430	0	430	(1,895)	198,402	4,953	6,785	11,738	3,491	10/31/2026	4.C FE
05490L-AA-7	Blue Cross and Blue Shie-SENIOR UNSECURE	03/13/2025	SOUTHWEST SEC.		2,994,090	3,000,000	2,999,730	3,000,000	0	0	0	0	0	3,000,000	0	(5,910)	(5,910)	42,006	05/01/2025	2.B FE
929828-AA-5	Wec 2000B-CSF-11 LLC Senior Secured Note	03/15/2025	SINKING PAYMENT		34,599	34,599	35,336	34,854	0	(255)	0	(255)	0	34,599	0	0	0	245	09/15/2030	2.B
33972P-AA-7	FLNG LIQUEFACTION 2 LLC-FIRST LIEN	03/31/2025	SINKING PAYMENT		96,000	96,000	96,000	95,992	0	9	0	9	0	96,000	0	0	0	0	03/31/2028	2.B FE
02665W-EY-3	American Honda Finance C-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		3,860,195	3,847,000	3,846,423	3,846,645	0	(160)	0	(160)	0	3,846,485	0	13,710	13,710	129,596	01/09/2026	1.G FE
82817@-AA-7	Silver Spring Metro Cent Senior Note Tra	03/05/2025	SINKING PAYMENT		65,830	65,830	65,829	65,830	0	0	0	0	0	65,830	0	0	0	427	01/07/2029	1.A
Y5008*-AA-2	Knausen Holding LLC Senior Secured Notes	01/15/2025	SINKING PAYMENT		752,400	752,400	752,400	752,400	0	0	0	0	0	752,400	0	0	0	21,406	07/15/2027	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00914A-AF-9	Air Lease Corp-SENIOR UNSECURED	02/01/2025	MATURITY		30,504,563	22,939,000	22,980,520	22,939,000	0	0	0	0	0	30,504,563	0	0	0	263,799	02/01/2025	2.B FE
05586*-AA-9	BGS Spartanburg 2017 Trust Certificate	03/15/2025	SINKING PAYMENT		127,570	127,570	127,570	127,570	0	0	0	0	0	127,570	0	0	0	845	07/15/2032	2.A
68622B-AA-8	Origin Bank-SUBORDINATED	02/15/2025	CALL 100		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	276,250	02/15/2030	2.B FE
12665V-AA-0	CVS Pass-Through Trust S-FIRST LIEN	01/10/2025	VARIOUS		1,674,869	1,840,489	1,840,489	1,840,491	0	2	0	2	0	1,710,478	0	(35,611)	(35,611)	90,740	08/11/2036	2.B FE
579780-AR-8	McCormick & Co Inc/MD-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		965,670	1,000,000	895,980	948,492	0	9,069	0	9,069	0	957,561	0	8,109	8,109	5,225	02/15/2026	2.B FE
34107@-AA-7	Florida Pipeline Holding Senior Secured	02/15/2025	SINKING PAYMENT		730,888	730,888	730,888	730,888	0	0	0	0	0	730,888	0	0	0	10,671	08/15/2038	2.B PL
63002@-AA-2	NRM Cabin Intermediate # Senior Secured	01/31/2025	SINKING PAYMENT		594,532	594,532	640,279	598,748	0	0	0	0	41,531	640,279	(45,747)	0	(45,747)	0	07/31/2033	1.G FE
86765B-AS-8	Energy Transfer LP-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		7,037,100	7,000,000	6,981,450	6,997,589	0	103	0	103	0	6,997,693	0	39,407	39,407	119,165	12/01/2025	2.B FE
96928*-EZ-6	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		160,184	160,184	160,184	160,184	0	0	0	0	0	160,184	0	0	0	679	09/15/2033	1.G
77775*-BV-2	Rosenthal & Rosenthal, I Senior Note	01/31/2025	SINKING PAYMENT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	01/31/2026	2.B PL
12694*-AA-4	CVS (New Albany, IN) Trust Certificate	03/15/2025	SINKING PAYMENT		49,106	49,106	49,106	49,106	0	0	0	0	0	49,106	0	0	0	632	01/15/2041	2.B
29250R-AW-6	Enbridge Energy Partners-SENIOR UNSECURE	03/13/2025	RBC CAPITAL MARKETS		31,623,403	24,000,000	23,916,960	23,990,028	0	2,922	0	2,922	0	31,558,513	0	64,890	64,890	583,583	10/15/2025	2.A FE
96928*-FY-8	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		90,913	90,913	90,913	90,913	0	0	0	0	0	90,913	0	0	0	573	01/15/2035	4.A
12656V-AD-5	C3 Nano Inc-SECURED	03/31/2025	CALL 100		4,396,000	4,396,000	4,396,000	4,396,000	0	0	0	0	0	4,396,000	0	0	0	0	08/15/2026	1.E PL
20039F-AA-7	Cometa Energia SA de CV-SECURED	02/13/2025	CALL 100		178,176	178,176	181,918	181,331	0	(27)	0	(27)	0	181,304	0	(3,128)	(3,128)	3,439	04/24/2035	2.C FE
22965@-AA-3	WAG (Edina, Minnesota) C Trust Certifica	03/15/2025	SINKING PAYMENT		50,657	50,657	51,164	50,920	0	(263)	0	(263)	0	50,657	0	0	0	582	07/15/2037	4.A
26848#-AA-5	EDX/GE Inventory Supply Pass-Thru Certif	01/15/2025	SINKING PAYMENT		105,216	105,216	105,216	105,217	0	(1)	0	(1)	0	105,216	0	0	0	0	01/15/2029	2.A
98310W-AM-0	Travel + Leisure Co-FIRST LIEN	01/23/2025	VARIOUS		13,220,925	13,168,000	13,472,520	13,189,735	0	(2,621)	0	(2,621)	0	13,187,114	0	33,811	33,811	272,308	10/01/2025	3.C FE
741011-AA-8	Presidio Petroleum LLC Presidio Finance	03/25/2025	VARIOUS		1,542,211	1,542,211	1,542,211	1,542,211	0	0	0	0	0	1,542,211	0	0	0	(106,188)	05/25/2028	1.G PL
902494-BJ-1	Tyson Foods Inc-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		2,628,173	2,643,000	2,581,656	2,599,785	0	7,402	0	7,402	0	2,607,187	0	20,986	20,986	56,678	03/01/2026	2.B FE
345397-XU-2	Ford Motor Credit Co LLC-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		14,913,750	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(86,250)	(86,250)	449,873	01/08/2026	2.C FE
60688H-AA-3	MMcapS Funding XVIII Ltd-SECURED	03/31/2025	SINKING PAYMENT		69,418	69,418	53,410	54,404	0	15,015	0	15,015	0	69,418	0	0	0	546	12/26/2039	1.A FE
56501R-AC-0	Manulife Financial Corp-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		4,335,953	4,349,000	4,430,892	4,375,055	0	(4,308)	0	(4,308)	0	4,370,747	0	(34,794)	(34,794)	95,255	03/04/2026	1.F FE
316502-AA-1	Fidus Re Ltd-UNSECURED	02/19/2025	CALL 100		32,565,563	25,000,000	24,375,000	24,552,211	0	9,214	0	9,214	0	32,126,988	0	438,575	438,575	206,693	03/31/2030	1.B FE
874054-AJ-8	Take-Two Interactive Sof-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		2,227,666	2,222,000	2,219,934	2,220,742	0	296	0	296	0	2,221,038	0	6,628	6,628	51,229	03/28/2026	2.B FE
488401-AB-6	Kemper Corp-SENIOR UNSECURED	02/11/2025	CALL 100		22,000,000	22,000,000	21,901,630	21,996,839	0	2,850	0	2,850	0	21,999,689	0	311	311	467,867	02/15/2025	2.C FE
87264A-BR-5	T-Mobile USA Inc-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		9,780,000	10,000,000	9,382,900	9,742,796	0	45,526	0	45,526	0	9,788,322	0	(8,322)	(8,322)	130,625	02/15/2026	2.B FE
66415*-AA-8	Northeast Energy Center Senior Secured N	03/31/2025	SINKING PAYMENT		171,832	171,832	171,832	171,832	0	0	0	0	0	171,832	0	0	0	1,478	12/31/2038	2.C
74338*-AA-6	Project Axis Garner NC C Trust Certifcat	03/15/2025	SINKING PAYMENT		124,458	124,458	124,458	124,460	0	(1)	0	(1)	0	124,458	0	0	0	419	11/15/2039	1.D
26875P-AP-6	EOG Resources Inc-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		2,988,570	3,000,000	2,984,160	2,985,773	0	2,609	0	2,609	0	2,988,382	0	188	188	82,654	01/15/2026	1.G FE
14040H-CM-5	Capital One Financial Co-SENIOR UNSECURE	03/03/2025	CALL 100		15,000,000	15,000,000	14,496,900	14,839,210	0	23,545	0	23,545	0	14,862,756	0	137,244	137,244	197,700	03/03/2026	2.A FE
000000-00-0	NP Inc. - NP Line of Credit First Lien R	03/27/2025	CA_CASH_CLOSE		347,532	347,532	347,532	334,326	13,206	0	0	13,206	0	347,532	0	0	0	10,922	05/18/2026	6. *
74351@-AA-6	Project Arrow Oak Creek Trust Certifcate	03/10/2025	SINKING PAYMENT		132,523	132,523	132,523	132,523	0	0	0	0	0	132,523	0	0	0	899	07/10/2040	1.D
00910G-A*-4	Air Cargo Logistics Ctl Trust Certificat	03/10/2025	SINKING PAYMENT		42,998	42,998	42,998	42,998	0	0	0	0	0	42,998	0	0	0	50	02/10/2041	1.E
92982*-AA-7	WEC 99J-27 LLC Senior Secured Note	03/31/2025	VARIOUS		33,413	33,413	34,125	34,009	0	6	0	6	0	34,015	0	(602)	(602)	30	09/15/2039	2.B
693656-AC-4	PVH Corp-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		9,986,000	10,000,000	9,962,500	9,995,617	0	1,144	0	1,144	0	9,996,760	0	(10,760)	(10,760)	313,472	07/10/2025	2.C FE
05178T-AA-9	Aurora Military Housing -SECURED	01/15/2025	SINKING PAYMENT		15,114	15,114	15,114	15,115	0	(1)	0	(1)	0	15,114	0	0	0	440	07/15/2034	1.F FE
92981@-AA-6	WEC 99J-58 LLC Senior Secured Note	03/15/2025	SINKING PAYMENT		33,643	33,643	34,360	33,891	0	(248)	0	(248)	0	33,643	0	0	0	239	09/15/2030	2.B
410867-AA-3	Hanover Insurance Group -SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		113,986	113,000	97,745	111,796	0	305	0	305	0	112,101	0	1,885	1,885	3,566	10/15/2025	2.B FE
78518#-AA-5	Saber Midstream LLC Senior Secured Notes	03/31/2025	SINKING PAYMENT		1,191,377	1,191,377	1,188,399	1,189,462	0	1,915	0	1,915	0	1,191,377	0	0	0	12,182	03/31/2029	2.C PL
90915U-AB-4	Uniquify Inc-SECURED	03/31/2025	CALL 100		4,013,867	4,013,867	4,013,867	4,013,867	0	0	0	0	0	4,013,867	0	0	0	0	08/15/2026	1.E PL
00195#-AA-9	Amazon (Toledo Oh) Trust Certificate	03/31/2025	SINKING PAYMENT		134,000	134,000	134,000	134,000	0	0	0	0	0	134,000	0	0	0	1,012	10/31/2040	1.D
302704-AB-7	FLYWHEEL ENERGY ASSET IS Class B Note	03/25/2025	SINKING PAYMENT		644,340	644,340	644,340	644,340	0	0	0	0	0	644,340	0	0	0	0	08/25/2034	2.B PL
78573N-AH-5	Sabre GLBL Inc-SECURED	03/31/2025	EXCHANGE OFFER		6,453,327	6,194,000	6,134,434	6,145,174	0	(1,547)	0	(1,547)	0	6,143,627	0	309,700	309,700	309,700	12/15/2027	4.C FE
09345B-AD-2	Blast Motion Inc-FIRST LIEN	03/31/2025	CALL 100		610,417	610,417	610,417	610,417	0	0	0	0	0	610,417	0	0	0	0	08/15/2026	1.E PL
87161C-AN-5	Synovus Financial Corp-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		10,007,000	10,000,000	10,028,000	10,005,185	0	(1,940)	0	(1,940)	0	10,003,245	0	3,755	3,755	307,667	08/11/2025	2.C FE
26847@-AA-8	Edx/Ge Inventory Supply Pass-Thru Certif	01/15/2025	SINKING PAYMENT		114,114	114,114	114,114	114,114	0	0	0	0	0	114,114	0	0	0	0	04/15/2028	2.A
302704-AA-9	FLYWHEEL ENERGY ASSET IS Class A Note	03/25/2025	SINKING PAYMENT		2,197,175	2,197,175	2,197,175	2,197,175	0	0	0	0	0	2,197,175	0	0	0	0	09/25/2033	1.F PL
117665-AD-1	Bryn Mawr Bank Corp-SUBORDINATED	03/17/2025	CALL 100		5,000,000	5,000,000	5,000,000	5,000,572	0	148	0	148	0	5,000,719	0	(719)	(719)	83,377	12/15/2027	2.A FE
96928*-FH-5	William Blair & Company, Trust Certifica	03/15/2025	SINKING PAYMENT		421,802	421,802	421,802	421,802	0	0	0	0	0	421,802	0	0	0	4,345	04/15/2025	2.A
86669Q-AA-1	Sun Country Pass Through Series 2022-1B	03/15/2025	SINKING PAYMENT		427,198	427,198	427,198	427,198	0	0	0	0	0	427,198	0	0	0	0	03/15/2029	2.B PL
14913R-2H-9	Caterpillar Financial Se-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		9,761,000	10,000,000	8,976,100	9,684,903	0	72,596	0	72,596	0	9,757,499	0	3,501	3,501	26,889	11/13/2025	1.F FE
78573N-AJ-1	Sabre GLBL Inc-FIRST LIEN	03/31/2025	EXCHANGE OFFER		195,586	204,000	189,480	191,918	0	(438)	0	(438)	0	191,480	0	4,106	4,106	4,106	06/01/2027	4.C FE
18972E-AB-1	Clydesdale Acquisition H-SENIOR UNSECURE	03/20/2025	BOFAMLSEC		3,725,569	3,657,000	3,432,826	3,489,600	0	5,911	0	5,911	0	3,495,511	0	230,058	230,058	138,661	04/15/2030	5.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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92343V-GG-3	Verizon Communications I-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		4,851,500	5,000,000	4,513,300	4,812,459	0	30,534	0	30,534	0	4,842,993	0	8,507	8,507	35,042	03/20/2026	2.A FE ....
..55336V-BR-0	MPLX LP-SENIOR UNSECURED	03/13/2025	BARCLAYS CAPITAL INC		3,177,001	3,270,000	2,991,233	3,138,123	0	22,386	0	22,386	0	3,160,509	0	16,493	16,493	30,679	03/01/2026	2.B FE ....
..221608-AA-6	Costco (Monterey Park C Trust Certifica	03/20/2025	SINKING PAYMENT		33,144	33,144	33,144	33,139	0	5	0	5	0	33,144	0	0	0	324	06/20/2043	1.E .....
..63946T-AA-9	NB Direct Access Insuran Senior Secured	02/14/2025	CA_CASH_CLOSE		668,694	668,694	668,694	668,694	0	0	0	0	0	668,694	0	0	0	3,450	07/29/2025	2.A PL ....
..72303#-AA-7	Pinebridge Private Credit Rated Feeder, L.P.	02/19/2025	PRINCIPAL REPAYMENT		(904,929)	(904,929)	0	0	0	0	0	0	0	(904,929)	0	0	0	0	12/31/2031	1.E PL ....
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					716,204,073	694,734,696	690,380,368	673,040,106	13,206	355,361	0	368,567	457,836	715,139,003	(53,544)	1,118,615	1,065,071	13,564,018	XXX	XXX
..90783X-AA-9	Union Pacific Railroad C-FIRST LIEN	01/02/2025	SINKING PAYMENT		60,184	60,184	60,184	60,191	0	(7)	0	(7)	0	60,184	0	0	0	1,858	01/02/2031	1.C FE ....
..86909#-AA-5	Susquehanna (18 Properti Trust Certifica	03/23/2025	SINKING PAYMENT		60,382	60,382	60,382	60,382	0	0	0	0	0	60,382	0	0	0	815	12/23/2036	1.G YE ....
..90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE	03/03/2025	SINKING PAYMENT		107,821	107,821	107,821	107,830	0	(9)	0	(9)	0	107,821	0	0	0	2,022	09/03/2026	1.F FE ....
..126650-AN-0	CVS Pass-Through Trust-FIRST LIEN	03/10/2025	SINKING PAYMENT		79,368	79,368	81,176	79,368	0	0	0	0	0	79,368	0	0	0	807	10/10/2025	2.B .....
..96038#-AA-8	Westin (St Louis MO) Lea Trust Certifica	03/15/2025	SINKING PAYMENT		29,805	29,805	29,805	29,805	0	0	0	0	0	29,805	0	0	0	221	07/15/2047	1.D PL ....
..24736Y-AA-4	Delta Air Lines 2015-1 C-DAL 3 7/8 07/30	01/30/2025	SINKING PAYMENT		76,705	76,705	76,705	76,686	0	19	0	19	0	76,705	0	0	0	1,486	07/30/2027	2.B FE ....
..90253#-AA-1	UA (Portland OR) CTL Pas Trust Certifica	03/15/2025	SINKING PAYMENT		269,612	269,612	272,276	270,530	0	(918)	0	(918)	0	269,612	0	0	0	2,212	02/15/2032	3.C .....
..45082E-AA-3	Iberia, Lineas Aereas De Senior Secured	01/15/2025	SINKING PAYMENT		127,505	127,505	127,505	127,505	0	0	0	0	0	127,505	0	0	0	1,874	04/15/2034	2.A PL ....
..58989V-2E-3	Met Tower Global Funding-SECURED	03/13/2025	BARCLAYS CAPITAL INC		6,984,600	7,000,000	6,770,330	6,956,909	0	18,970	0	18,970	0	6,975,879	0	8,721	8,721	65,469	06/13/2025	1.D FE ....
..45082D-AA-5	Iberia, Lineas Aereas De Senior Secured	01/15/2025	SINKING PAYMENT		177,820	177,820	177,820	177,820	0	0	0	0	0	177,820	0	0	0	2,129	10/15/2037	1.G PL ....
..76029#-AA-1	Republic Airways Holding Senoir Secured	03/15/2025	SINKING PAYMENT		281,250	281,250	281,250	281,250	0	0	0	0	0	281,250	0	0	0	5,625	12/15/2028	2.B PL ....
..59048#-AA-6	Mesa Air Group, Inc. Class A Notes	01/15/2025	SINKING PAYMENT		373,236	373,236	373,236	373,332	0	(95)	0	(95)	0	373,236	0	0	0	8,864	07/15/2029	1.G PL ....
..126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO	03/10/2025	SINKING PAYMENT		11,971	11,971	14,148	13,077	0	(1,105)	0	(1,105)	0	11,971	0	0	0	118	01/10/2034	2.C FE ....
..009090-AA-9	AIR CANADA 2015-1A PTT-FIRST LIEN	03/15/2025	SINKING PAYMENT		325,681	325,681	325,681	325,699	0	(17)	0	(17)	0	325,681	0	0	0	5,365	03/15/2027	1.F FE ....
..36143L-2J-3	GA Global Funding Trust-SECURED	03/13/2025	BARCLAYS CAPITAL INC		12,490,000	12,500,000	12,440,875	12,493,570	0	4,541	0	4,541	0	12,498,111	0	(8,111)	(8,111)	204,531	04/11/2025	1.F FE ....
..86669P-AA-3	Sun Country Pass Through Series 2022-1A	03/15/2025	SINKING PAYMENT		1,286,188	1,286,188	1,286,188	1,286,188	0	0	0	0	0	1,286,188	0	0	0	31,126	03/15/2031	1.G PL ....
..909319-AA-3	UNITED AIR 2013-1 A PTT-FIRST LIEN	02/15/2025	SINKING PAYMENT		174,532	174,532	174,532	174,536	0	(4)	0	(4)	0	174,532	0	0	0	3,752	08/15/2025	2.B FE ....
..11044M-AA-4	BRITISH AIR 20-1 A PPT-FIRST LIEN	02/15/2025	SINKING PAYMENT		36,987	36,987	36,987	36,982	0	4	0	4	0	36,987	0	0	0	393	11/15/2032	1.G FE ....
..126650-BQ-2	CVS HEALTH CORP PASS THRU CTF 30/360	03/10/2025	SINKING PAYMENT		110,070	110,070	129,245	117,564	0	(7,494)	0	(7,494)	0	110,070	0	0	0	1,276	01/10/2030	2.B FE ....
..009088-AB-1	Air Canada 2015-2 Class -2ND LIEN	03/31/2025	SINKING PAYMENT		63	63	63	63	0	(10)	0	(10)	0	63	0	0	0	0	12/15/2027	2.B FE ....
..126650-AW-0	CVS Pass-Through Trust-FIRST LIEN	03/10/2025	SINKING PAYMENT		69,177	69,177	69,177	69,178	0	(1)	0	(1)	0	69,177	0	0	0	606	01/11/2027	2.B .....
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					23,132,957	23,158,357	22,895,386	23,118,465	0	13,874	0	13,874	0	23,132,347	0	610	610	340,549	XXX	XXX
..09261L-AC-2	Blackstone Secured Lendi-SENIOR UNSECURE	03/13/2025	RBC CAPITAL MARKETS		14,795,550	15,000,000	14,864,400	14,971,100	0	5,136	0	5,136	0	14,976,236	0	(180,686)	(180,686)	360,990	01/15/2026	2.B FE ....
..44106M-AW-2	Service Properties Trust-SENIOR UNSECURE	02/12/2025	BOFAMLSEC		2,895,000	3,000,000	2,968,620	2,992,026	0	570	0	570	0	2,992,596	0	(97,596)	(97,596)	73,425	02/15/2027	5.A FE ....
..38147U-AC-1	Goldman Sachs BDC Inc-SENIOR UNSECURED	02/10/2025	MATURITY		3,500,000	3,500,000	3,496,850	3,499,828	0	172	0	172	0	3,500,000	0	0	0	65,625	02/10/2025	2.C FE ....
..361841-AJ-8	GLP Capital LP / GLP Fin-SENIOR UNSECURE	03/03/2025	CALL 100		5,000,000	5,000,000	5,107,400	5,003,411	0	(3,411)	0	(3,411)	0	5,000,000	0	0	0	67,083	06/01/2025	2.C FE ....
..681936-BH-2	Omega Healthcare Investo-SENIOR UNSECURE	03/13/2025	BARCLAYS CAPITAL INC		5,004,000	5,000,000	4,985,850	4,998,179	0	88	0	88	0	4,998,179	0	5,821	5,821	174,271	01/15/2026	2.C FE ....
..03761U-AG-1	Apollo Investment Corp-SENIOR UNSECURED	03/03/2025	MATURITY		2,250,000	2,250,000	2,228,468	2,249,364	0	636	0	636	0	2,250,000	0	0	0	59,063	03/03/2025	2.C FE ....
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					33,444,550	33,750,000	33,651,588	33,713,821	0	3,191	0	3,191	0	33,717,011	0	(272,461)	(272,461)	800,457	XXX	XXX
..29251@-AB-9	Encina Businness Credit SPV LLC Revolving	02/03/2025	CA_CASH_CLOSE		960,000	960,000	960,000	960,000	0	0	0	0	0	960,000	0	0	0	18,837	02/03/2029	2.B PL ....
..00463@-AA-6	Accuserve Solutions, Inc. - Term Loan	03/31/2025	CA_CASH_CLOSE		9,598	9,598	9,598	9,598	0	0	0	0	0	9,598	0	0	0	243	08/11/2029	4.B PL ....
..81272*-AC-5	SEATTLE SOCCER LLC Senior Term Loa	01/09/2025	BANK LOANS BARINGS		4,942,602	4,942,602	56,740	0	0	0	0	0	0	56,740	0	4,885,862	4,885,862	0	12/23/2029	2.B Z ....
..25822C-C@-3	Dorel Industries Inc. - Asset Backed Fir	03/31/2025	CA_CASH_CLOSE		522,159	522,159	522,159	522,159	0	0	0	0	0	522,159	0	0	0	12,165	12/08/2026	4.C Z ....
..96222#-AA-4	WHLP IV (RP), LP Senior Secured	03/17/2025	CA_CASH_CLOSE		2,144,054	2,144,054	2,144,054	2,144,054	0	0	0	0	0	2,144,054	0	0	0	7,964	03/31/2026	1.G PL ....
..02124T-AA-1	Qatar Airways Senior Term Loa	02/15/2025	CA_CASH_CLOSE		597,803	597,803	595,431	592,386	0	0	0	0	0	595,431	0	2,372	2,372	8,782	05/06/2031	1.D PL ....
..81272*-AB-7	Seattle Soccer LLC - 2023 Multi Draw Ter	03/31/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,103)	12/23/2029	2.A PL ....
..73112@-AC-4	Policy Services Company, 1L PIK Toggle D	02/13/2025	CA_CASH_CLOSE		139,995	139,995	139,995	139,995	0	0	0	0	0	139,995	0	0	0	30	06/21/2026	5.B GI ....
..31168@-AA-9	Fasanara Apex 3 12/22/25	03/17/2025	CA_CASH_CLOSE		5,285,967	5,285,967	5,290,507	5,290,507	0	0	0	0	0	5,290,507	0	(4,540)	(4,540)	56,467	12/22/2025	2.C PL ....
..928432-A#-0	Visual Edge Technology, Inc./Last Out T	03/31/2025	CA_CASH_CLOSE		28,455	28,455	28,455	28,455	0	0	0	0	0	28,455	0	0	0	0	12/31/2025	5.C PL ....
..05634@-AB-7	BSI3 Hold Teal Inc. - First Lien Term Lo	03/31/2025	CA_CASH_CLOSE		114,583	114,583	114,583	114,583	0	0	0	0	0	114,583	0	0	0	1,956	08/21/2028	2.C PL ....
..45686@-AB-0	Infrastripe LLC	03/31/2025	VARIOUS		(1,040,240)	(1,040,240)	(1,022,903)	(1,029,885)	0	(7,241)	0	(7,241)	0	(1,029,885)	0	(10,355)	(10,355)	298	03/31/2025	3.A PL ....
..67008*-AA-9	NOVIPAK BUYER LLC INITIAL TERM LN	03/31/2025	CA_CASH_CLOSE		(2,302)	(2,302)	(2,302)	(2,302)	0	0	0	0	0	(2,302)	0	0	0	100	12/01/2026	2.C PL ....
..35042@-AA-2	Foundation Finance Trust - Fixed Class A	03/18/2025	CA_CASH_CLOSE		4,322,226	4,322,226	4,309,216	4,309,216	0	0	0	0	0	4,309,216	0	13,009	13,009	48,859	10/15/2042	1.A PL ....
..73112@-AB-6	Policy Services Company, 1L PIK Toggle T	02/13/2025	CA_CASH_CLOSE		395,181	395,181	395,181	395,181	0	0	0	0	0	395,181	0	0	0	11,006	06/21/2026	5.B GI ....
..45686@-AC-8	Infrastripe LLC Delayed Draw	03/31/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	125	01/07/2025	3.A Z ....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55314V-AR-7	MI OPCO HOLDINGS INC Term Loan TL-B	02/12/2025	CA_CASH_CLOSE		7,249,641	7,249,641	6,555,917	6,555,917	0	0	0	0	0	6,555,917	0	693,723	693,723	303,036	03/31/2028	4.B FE
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					25,669,722	25,669,722	20,096,631	20,029,864	0	(7,241)	0	(7,241)	0	20,089,649	0	5,580,071	5,580,071	467,765	XXX	XXX
000000-00-0	Technicolor Creative Studios - 2023 EUR	03/31/2025	BANK LOANS BARINGS		67,431	67,431	0	0	0	0	0	0	0	0	0	67,431	67,431	0	07/31/2026	6. *
760288-AA-4	REPAIRIFY INC. - INITIAL TERM LOAN	03/31/2025	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	51	06/14/2027	2.A PL
42328D-AG-3	Helios Software Holdings EUR TLB (Mar'21	03/04/2025	BANK LOANS BARINGS		766,503	765,737	649,988	699,098	0	0	0	0	(49,110)	649,988	62,148	54,367	116,515	14,683	03/11/2028	4.B FE
40481#-AA-8	HH - STELLA INC. - INITIAL TERM LOAN	03/31/2025	CA_CASH_CLOSE		2,407	2,407	2,407	2,407	0	0	0	0	0	2,407	0	0	0	63	04/24/2028	3.B PL
75046T-AB-0	Radius Aerospace Inc-RADAER TL 1L USD	03/31/2025	CA_CASH_CLOSE		52,812	52,812	51,888	52,313	0	0	0	0	0	52,314	0	498	498	0	04/30/2025	3.C PL
74140#-AC-6	PROJECT POTTER BUYER LLC - TERM LOAN	03/31/2025	CA_CASH_CLOSE		1,708	1,708	1,708	1,708	0	0	0	0	0	1,708	0	0	0	100	04/23/2027	3.C PL
75279*-AB-2	RANDYS HLDGS INC DELAYED DRAW TERM LOAN	03/31/2025	CA_CASH_CLOSE		487	487	487	487	0	0	0	0	0	487	0	0	0	87	11/01/2029	3.B PL
000000-00-0	PROJECT HALO DDTL	02/06/2025	BANK LOANS BARINGS		405,963	405,963	400,889	0	0	0	0	0	0	400,889	0	5,075	5,075	0	02/06/2030	4.C Z
19076*-AB-5	COBALT BUYER SUB INC. - DELAYED DRAW TE	03/31/2025	CA_CASH_CLOSE		466	466	466	466	0	0	0	0	0	466	0	0	0	2	10/02/2028	3.B PL
28622#-AB-3	ELEVATION SERVICES PARENT HOLDINGS LLC	03/31/2025	CA_CASH_CLOSE		1,201	1,201	1,201	1,201	0	0	0	0	0	1,201	0	0	0	52	12/18/2026	3.B PL
60937#-AA-8	MONICA HOLDCO (US) INC. - TERM LOAN	03/31/2025	CA_CASH_CLOSE		3,958	3,958	3,958	3,958	0	0	0	0	0	3,958	0	0	0	230	01/07/2028	2.C PL
92846*-AB-1	VITAL BUYER LLC 2023 INCREMENTAL TERM LO	03/31/2025	CA_CASH_CLOSE		12,500	12,500	12,125	12,125	0	0	0	0	0	12,125	0	375	375	0	06/01/2028	4.C
90380#-AA-7	US SALT INVESTORS LLC - INITIAL TERM LO	03/31/2025	CA_CASH_CLOSE		16,875	16,875	16,875	16,875	0	0	0	0	0	16,875	0	0	0	170	07/19/2028	3.B PL
98876*-AF-2	ZIYAD INC 2024-1 DDTL	03/31/2025	CA_CASH_CLOSE		887	887	887	887	0	0	0	0	0	887	0	0	0	53	02/09/2028	4.C Z
F2861#-AA-4	PROJECT EOS Unitranche	03/31/2025	BANK LOANS BARINGS		137,183	140,700	139,426	136,536	0	0	0	0	2,889	139,426	(2,243)	0	(2,243)	0	11/04/2027	4.C Z
83428*-AA-4	Solar Ln Borrower 2024-1 LLC Class A Loa	03/20/2025	CA_CASH_CLOSE		1,267,263	1,267,263	1,210,363	1,210,363	0	0	0	0	0	1,210,363	0	56,900	56,900	24,679	09/01/2050	1.F PL
21257#-AC-8	Convey Health Solutions Inc./Term Loan	03/31/2025	CA_CASH_CLOSE		3,493	3,493	3,493	3,493	0	0	0	0	0	3,493	0	0	0	89	09/04/2026	3.A PL
79400#-AC-2	SALDON HOLDINGS INC. - SECOND AMENMENT	03/31/2025	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	14	03/13/2026	3.C PL
74140#-AD-4	PROJECT POTTER BUYER LLC - DELAYED DRAW	03/31/2025	CA_CASH_CLOSE		579	579	579	579	0	0	0	0	0	579	0	0	0	21	04/23/2027	3.C PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL	03/31/2025	CA_CASH_CLOSE		16,327	16,327	16,327	16,327	0	0	0	0	0	16,327	0	0	0	970	07/23/2027	4.A PL
84729#-AC-4	SPATCO ENERGY SOLUTIONS DDTL B	03/13/2025	CA_CASH_CLOSE		187	187	187	187	0	0	0	0	0	187	0	0	0	7	07/23/2030	4.C
89989*-AG-9	TURBO BUYER INC AMEND NO 4 DDTL	03/31/2025	CA_CASH_CLOSE		2,627	2,627	2,627	2,627	0	0	0	0	0	2,627	0	0	0	72	12/02/2025	4.C PL
86662#-AB-0	SUN ACQUIRER CORP	03/31/2025	CA_CASH_CLOSE		1,703	1,703	1,703	1,703	0	0	0	0	0	1,703	0	0	0	30	09/08/2028	3.C PL
N4857#-AA-5	KEYSTONE BIDCO BV EUR FAC B TRANCHE B2	03/31/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	196,490	0	0	0	0	83,829	09/16/2031	4.C Z
55343#-AC-2	MJX VENTURE SENIOR TL L+1.682 04/30/2031	01/21/2025	CA_CASH_CLOSE		2,302,672	2,302,672	2,302,672	2,302,913	0	0	0	0	0	2,302,913	0	(242)	(242)	(81,683)	04/30/2031	1.D PL
74923#-AC-1	R1 HLDGS LLC DELAYED DRAW TERM LN	03/31/2025	CA_CASH_CLOSE		275	275	275	275	0	0	0	0	0	275	0	0	0	15	12/30/2028	4.B PL
95483#-AB-8	WEST NR ACQUISITIONCO LLC 2ND AMEND FUND	03/31/2025	CA_CASH_CLOSE		2,000	2,000	1,980	1,980	0	0	0	0	0	1,980	0	20	20	41	12/27/2027	4.C
19076*-AA-7	COBALT BUYER SUB INC. - CLOSING DATE TE	03/31/2025	CA_CASH_CLOSE		703	703	703	703	0	0	0	0	0	703	0	0	0	0	10/02/2028	3.B PL
00452#-AA-7	Accommodations Plus Technologies LLC/Ter	03/31/2025	CA_CASH_CLOSE		6,340	6,340	6,340	6,340	0	0	0	0	0	6,340	0	0	0	185	05/11/2025	4.B PL
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19	03/31/2025	CA_CASH_CLOSE		2,266	2,266	2,266	2,266	0	0	0	0	0	2,266	0	0	0	67	07/23/2027	3.B Z
84724#-AB-3	Spatial Business Systems - Delayed Draw	03/31/2025	CA_CASH_CLOSE		5,469	5,469	5,469	5,469	0	0	0	0	0	5,469	0	0	0	135	10/03/2028	5.A
74276G-AC-0	Process Insights - Term Loan	03/31/2025	CA_CASH_CLOSE		1,139	1,139	1,111	1,111	0	0	0	0	0	1,111	0	28	28	0	06/30/2029	5.B GI
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa	01/02/2025	CA_CASH_CLOSE		318	318	318	318	0	0	0	0	0	318	0	0	0	11	02/07/2026	3.B PL
84724#-AB-1	Sparus Holdings LLC - Delayed Draw Term	03/31/2025	CA_CASH_CLOSE		817	817	817	817	0	0	0	0	0	817	0	0	0	21	05/15/2025	4.C
94979#-AA-6	WELLNESS ACQUISITIONCO INC. - TERM LOAN	03/31/2025	CA_CASH_CLOSE		1,072	1,072	1,072	1,072	0	0	0	0	0	1,072	0	0	0	10	01/20/2027	2.C PL
34960#-AC-7	Fortis Payment Systems LLC - 2022 Term L	03/31/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(9,470)	02/13/2026	4.C Z
35042*-AC-6	FOUNDATION CONSUMER BRANDS LLC - TERM L	02/07/2025	CA_CASH_CLOSE		7,458	7,458	7,458	7,458	0	0	0	0	0	7,458	0	0	0	0	10/01/2026	2.C PL
55343#-AF-5	MJX Venture Mgmt III LLC Senior TL	01/31/2025	CA_CASH_CLOSE		1,366,730	1,366,730	1,366,730	1,366,730	0	0	0	0	0	1,366,730	0	0	0	23,234	07/30/2032	1.E PL
55268#-AA-3	MB PURCHASER LLC INITIAL TERM LOAN	03/31/2025	CA_CASH_CLOSE		2,644	2,644	2,591	2,591	0	0	0	0	0	2,591	0	53	53	0	01/03/2030	5.B GI
44879#-AB-0	Hydratech Hldgs 1st Amendment Increm Ter	03/31/2025	CA_CASH_CLOSE		374	374	368	368	0	0	0	0	0	368	0	6	6	9	09/30/2030	4.C Z
86662#-AA-2	SUN ACQUIRER CORP	03/31/2025	CA_CASH_CLOSE		2,484	2,484	2,484	2,484	0	0	0	0	0	2,484	0	0	0	169	09/08/2028	3.C PL
74140#-AB-8	PROJECT POTTER BUYER LLC - 2020 INCREME	03/31/2025	CA_CASH_CLOSE		1,503	1,503	1,503	1,503	0	0	0	0	0	1,503	0	0	0	71	04/23/2027	3.C PL
52172*-AB-9	LeadsOnline LLC - Amendment No 6 Term Ln	03/31/2025	CA_CASH_CLOSE		1,873	1,873	1,864	1,864	0	0	0	0	0	1,864	0	9	9	45	02/07/2028	4.C
N2104K-AB-7	Clear Channel Worldwide CCIBV Fixed Rat	03/31/2025	CA_CASH_CLOSE		8,000,000	8,000,000	7,920,000	7,920,000	0	0	0	0	0	7,920,000	0	80,000	80,000	0	03/31/2027	4.C FE
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0	03/31/2025	CA_CASH_CLOSE		2,204	2,204	2,204	2,204	0	0	0	0	0	2,204	0	0	0	80	07/31/2025	3.C Z
88233F-AK-6	Vistra Operations Co LLC-VST TL B3 1L US	03/31/2025	CA_CASH_CLOSE		20,262	20,262	20,060	20,060	0	0	0	0	0	20,060	0	203	203	432	12/20/2030	2.C FE
62931*-AA-2	NMC Skincare Intermediate Holdings II L	03/31/2025	CA_CASH_CLOSE		28,387	28,387	27,792	28,101	0	0	0	0	0	28,101	0	285	285	144	11/02/2026	3.B PL
87338*-AE-0	TECHNOSYLVA TSYL TA Term Loan TL US	02/28/2025	CA_CASH_CLOSE		2,636	2,636	2,609	2,609	0	0	0	0	0	2,609	0	26	26	63	09/17/2027	4.C Z
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN	03/26/2025	CA_CASH_CLOSE		320,200	320,200	320,200	320,200	0	0	0	0	0	320,200	0	0	0	18,426	12/29/2025	3.A PL
88033#-AA-0	Tencarva Machinery Company - Senior Term	03/31/2025	CA_CASH_CLOSE		6,238	6,238	6,120	6,120	0	0	0	0	0	6,120	0	117	117	161	12/20/2027	4.C
23363#-AC-3	DRS HOLDINGS III INC. - 2021 TERM LOAN	01/31/2025	CA_CASH_CLOSE		5,532	5,532	5,532	5,532	0	0	0	0	0	5,532	0	0	0	74	11/01/2025	3.A PL
G3930#-AA-8	GLOBAL CRITICAL LOGISTICS LTD GBP 7TH AM	03/31/2025	CA_CASH_CLOSE		457	457	451	451	0	0	0	0	0	451	0	7	7	15	07/31/2026	4.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..89668#-AA-2	Trintech Inc - 2023 Term Loan	01/31/2025	CA_CASH_CLOSE		3,132	3,132	3,038	3,038	0	0	0	0	0	3,038	0	94	94	55	07/25/2029	4.B PL
..42983#-AC-3	HIGH STREET BUYER INC. - DELAYED DRAW T	03/31/2025	CA_CASH_CLOSE		921	921	921	921	0	0	0	0	0	921	0	0	0	48	04/14/2028	3.B PL
..L4467#-AB-7	GREEN LEAF FINCO SARL EUR ADDITIONAL DEL	03/31/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	4,977	0	0	0	0	2,890	09/18/2029	4.B Z
..16117L-CB-3	Charter Communications I TL B-4 due Dece	03/31/2025	CA_CASH_CLOSE		13,532	13,532	13,464	13,464	0	0	0	0	0	13,464	0	68	68	231	11/30/2030	2.C FE
..34559*-AC-8	FOREST BUYER LLC 1ST AMEND TERM LN	03/31/2025	CA_CASH_CLOSE		3,936	3,936	3,936	3,936	0	0	0	0	0	3,936	0	0	0	97	03/15/2030	5.B GI
. 07016#-AA-1	BASIN INNOVATION GROUP LLC INITIAL TERM	03/31/2025	CA_CASH_CLOSE		1,868	1,868	1,840	1,840	0	0	0	0	0	1,840	0	28	28	16	12/06/2030	3.B PL
..40494#-AB-1	HXSG INTERMEDIARY 2 LLC INITIAL DDTL	03/31/2025	CA_CASH_CLOSE		778	778	778	778	0	0	0	0	0	778	0	0	0	26	11/28/2029	4.C
..51206#-AA-9	LAKERS BUYER INC. - TERM LOAN	01/31/2025	CA_CASH_CLOSE		454,281	454,281	454,281	454,281	0	0	0	0	0	454,281	0	0	0	28,556	03/22/2027	3.C PL
..73949*-AB-7	PowerGem Buyer Inc. - Term Loan	02/28/2025	CA_CASH_CLOSE		6,958	6,958	6,958	6,958	0	0	0	0	0	6,958	0	0	0	1	10/21/2029	4.C Z
..88033#-AB-8	Tencarva Machinery Company	03/31/2025	CA_CASH_CLOSE		1,007	1,007	1,007	1,007	0	0	0	0	0	1,007	0	0	0	26	12/20/2027	4.C
..84729*-AA-8	SPATCO ENERGY SOLUTIONS INC CLOSING DT T	01/23/2025	CA_CASH_CLOSE		3,686	3,686	3,612	3,612	0	0	0	0	0	3,612	0	74	74	91	07/23/2030	4.C
..40506#-AA-1	Hanley Wood LLC - 2021 Delayed Draw Term	03/18/2025	CA_CASH_CLOSE		8,514	8,514	8,514	8,514	0	0	0	0	0	8,514	0	0	0	175	05/10/2026	5.A
..L48308-AA-1	WEBCENTRAL DEH Incremental CAF	01/10/2025	BANK LOANS BARINGS		2,005,963	2,005,962	2,038,890	409,421	0	0	0	0	20,688	2,038,890	(32,927)	0	(32,927)	5,273	12/18/2030	5.B GI
..73103#-AB-7	Polara - 2022 Incremental Term Loan	03/31/2025	CA_CASH_CLOSE		3,342	3,342	3,275	3,275	0	0	0	0	0	3,275	0	67	67	81	12/03/2027	4.C
..75988*-AA-6	RENOVATION ACQUISITION INC TERM LOAN	03/31/2025	CA_CASH_CLOSE		12,136	12,136	11,833	11,839	0	0	0	0	0	11,839	0	297	297	314	11/15/2027	4.C
..50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT	03/31/2025	CA_CASH_CLOSE		1,151	1,151	1,151	1,151	0	0	0	0	0	1,151	0	0	0	0	07/23/2027	3.B Z
..86614D-AK-4	Summit Materials Cos I L New Incremental	02/10/2025	CA_CASH_CLOSE		4,738,095	4,738,095	4,726,250	4,726,250	0	0	0	0	0	4,726,250	0	11,845	11,845	25,946	11/30/2028	2.C FE
..36152#-AA-4	GB EAGLE BUYER INC INITIAL TERM LN	03/31/2025	CA_CASH_CLOSE		5,242	5,242	5,085	5,085	0	0	0	0	0	5,085	0	157	157	295	12/01/2028	4.C
..65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.	03/31/2025	CA_CASH_CLOSE		611	611	611	611	0	0	0	0	0	611	0	0	0	12	09/15/2027	2.C PL
..98876*-AB-1	ZB Holdco LLC - Delayed Draw Term Loan	03/31/2025	CA_CASH_CLOSE		599	599	599	599	0	0	0	0	0	599	0	0	0	16	02/09/2028	5.A
..98415D-A@-3	XIFIN Inc./Term Loan 02/20	03/31/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	24	02/06/2026	3.C PL
. 16117L-BW-8	Charter Communications O-CHTR TL B1 1L U	03/31/2025	CA_CASH_CLOSE		9,618	9,618	8,175	8,652	0	0	0	0	0	8,652	0	966	966	0	04/30/2025	2.C FE
..20470*-AB-5	Comply365 - 2023 Incremental Term Loan	03/31/2025	CA_CASH_CLOSE		459	459	450	450	0	0	0	0	0	450	0	9	9	6	12/21/2029	4.C
..74363#-AA-0	PROSPECT INTER HLDGS LLC/PROSPECT PHYSIC	03/31/2025	VARIOUS		14,857,729	15,515,590	15,157,928	14,850,340	0	0	0	0	0	15,157,928	0	(300,199)	(300,199)	(85,270)	05/23/2026	4.A Z
..66703*-AB-7	NORTHSTAR RECYCLING COMP Senior Term Loa	03/31/2025	CA_CASH_CLOSE		2,405	2,405	2,375	2,375	0	0	0	0	0	2,375	0	30	30	0	12/16/2030	4.C Z
..87338*-AA-8	TSYL Corp Buyer Inc Initial Term Ln A	02/28/2025	CA_CASH_CLOSE		619	619	607	607	0	0	0	0	0	607	0	12	12	15	12/19/2028	5.B GI
. 000000-00-0	IVC Acquisition Ltd - 2023 GBP Term Loan	03/25/2025	BANK LOANS BARINGS		1,182,572	1,180,566	1,118,621	1,116,303	0	0	0	0	2,318	1,118,621	36,916	27,035	63,951	94,337	11/17/2028	4.C FE
..77260#-AA-7	Rock Labor LLC - Term Loan	03/31/2025	CA_CASH_CLOSE		1,311	1,311	1,272	1,272	0	0	0	0	0	1,272	0	39	39	29	09/14/2029	5.B GI
..G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	03/31/2025	CA_CASH_CLOSE		1,017	1,017	1,017	1,017	0	0	0	0	0	1,017	0	0	0	0	04/30/2025	5.B GI
..10947U-AC-2	BrightSign - Term Loan	03/31/2025	CA_CASH_CLOSE		5,580	5,580	5,524	5,526	0	0	0	0	0	5,526	0	54	54	(18)	10/14/2027	3.A PL
..95483#-AA-0	WEST NR ACQUISITIONCO LLC 2ND AMEND TERM	03/31/2025	CA_CASH_CLOSE		791	791	783	783	0	0	0	0	0	783	0	8	8	9	12/27/2027	4.C
..95483#-AC-6	WARNER PACIFIC INSURANCE Senior Term Loa	03/31/2025	CA_CASH_CLOSE		1,088	1,088	1,078	1,078	0	0	0	0	0	1,078	0	11	11	0	12/13/2029	4.C Z
..45321*-AA-5	Implus Footcare LLC/Spenco Incremental	03/31/2025	CA_CASH_CLOSE		343	343	342	343	0	0	0	0	0	343	0	0	0	0	07/31/2025	3.C Z
..87304B-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR	03/31/2025	CA_CASH_CLOSE		162,646	162,646	162,646	162,646	0	0	0	0	0	162,646	0	0	0	0	08/28/2026	3.B PL
..12756@-AB-5	CGI PARENT LLC 1st AMEND TERM LOAN	03/31/2025	CA_CASH_CLOSE		1,223	1,223	1,186	1,186	0	0	0	0	0	1,186	0	37	37	0	02/14/2028	4.B
..25471V-AE-8	DISH DBS IssuerIncrmntlTL	03/20/2025	CA_CASH_CLOSE		388,889	388,889	375,278	375,278	0	0	0	0	0	375,278	0	13,611	13,611	7,130	09/30/2025	4.C Z
..50541#-AB-3	Laboratories Bidco LLC/Second Amendment	03/31/2025	CA_CASH_CLOSE		359	359	359	359	0	0	0	0	0	359	0	0	0	0	07/23/2027	3.B Z
..03979*-AA-9	RTI Surgical	03/31/2025	CA_CASH_CLOSE		15,533	15,533	15,533	15,533	0	0	0	0	0	15,533	0	0	0	240	07/20/2026	3.B PL
..62907@-AJ-1	NEFCO ACQUISITIONS INC DDTL E	03/31/2025	CA_CASH_CLOSE		7,320	7,320	7,320	7,320	0	0	0	0	0	7,320	0	0	0	200	03/29/2026	4.C Z
..51206#-AB-7	LAKERS BUYER INC. - INITIAL DELAYED DRA	01/31/2025	CA_CASH_CLOSE		41,961	41,961	41,961	41,961	0	0	0	0	0	41,961	0	0	0	277	03/22/2027	3.C PL
..15645#-AA-3	Centric Brands Inc. - 2024 Term Loan A1	02/27/2025	CA_CASH_CLOSE		338,984	338,984	338,984	338,984	0	0	0	0	0	338,984	0	0	0	19,937	02/06/2031	6. PL
..65343@-AA-5	NEXT HOLDCO LLC CLOSING DT TERM LN	03/31/2025	CA_CASH_CLOSE		3,761	3,761	3,724	0	0	0	0	0	0	3,724	0	38	38	0	11/09/2030	3.B PL
..46126#-AA-6	IntraPac International LLC/U.S. Term Loa	03/31/2025	CA_CASH_CLOSE		2,826	2,826	2,762	2,789	0	0	0	0	0	2,789	0	37	37	247	01/11/2026	3.B PL
..06683@-AB-5	BANYAN SOFTWARE HOLDINGS LLC - DELAYED	03/31/2025	CA_CASH_CLOSE		600	600	600	600	0	0	0	0	0	600	0	0	0	13	10/30/2026	3.B PL
..26869@-AB-9	Standard Elevator Systems - Delayed Draw	03/31/2025	CA_CASH_CLOSE		1,943	1,943	1,943	1,943	0	0	0	0	0	1,943	0	0	0	52	12/02/2027	5.B GI
..40481#-AB-6	HH - STELLA INC. - DELAYED DRAW TERM LO	03/31/2025	CA_CASH_CLOSE		426	426	426	426	0	0	0	0	0	426	0	0	0	23	04/24/2028	3.B PL
..78029*-AF-6	ROYAL HOLDCO CORP DDTL A	03/07/2025	VARIOUS		580,905	580,905	580,905	580,905	0	0	0	0	0	580,905	0	0	0	0	12/30/2027	2.C PL
..62907@-AC-6	NEFCO Holding Company, LLC - Delayed Dra	03/31/2025	CA_CASH_CLOSE		231	231	231	231	0	0	0	0	0	231	0	0	0	0	08/05/2028	4.C
..00228*-AB-2	ATI RESTORATION LLC - INITIAL DDTL	03/31/2025	CA_CASH_CLOSE		691	691	691	691	0	0	0	0	0	691	0	0	0	1,339	07/31/2026	2.G PL
..48773#-AH-3	Kellermeyer Bergensons Services, LLC - 2	03/31/2025	CA_CASH_CLOSE		4,847	4,847	4,847	4,847	0	0	0	0	0	4,847	0	0	0	0	11/06/2028	4.B PL
..86822#-AA-1	SUPERJET BUYER LLC INITIAL TERM LN	03/31/2025	CA_CASH_CLOSE		11,587	11,587	11,356	11,356	0	0	0	0	0	11,356	0	232	232	307	12/30/2027	5.A
..C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter	03/31/2025	CA_CASH_CLOSE		1,440	1,440	1,408	1,420	0	0	0	0	0	1,420	0	20	20	0	01/11/2026	3.B PL
..78029#-AG-4	ROYAL HOLDCO CORP DELAYED DRAW TERM LN B	03/07/2025	VARIOUS		396,224	396,224	396,224	396,224	0	0	0	0	0	396,224	0	0	0	7,762	12/30/2027	2.C PL
..74972G-A#-0	RPX CORP Term Loan	03/31/2025	CA_CASH_CLOSE		3,956	3,956	3,896	3,896	0	0	0	0	0	3,896	0	59	59	96	08/02/2030	4.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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..97959@-AC-9	Woodland Foods Inc - 2024 Incremental Te	03/31/2025 .	CA_CASH_CLOSE	.....	368	368	360	360	0	0	0	0	0	360	0	7	7	0	12/01/2027 .	5.A .....
..42983#-AA-7	HIGH STREET BUYER INC. - TERM LOAN B	03/31/2025 .	CA_CASH_CLOSE	.....	1,399	1,399	1,399	1,399	0	0	0	0	0	1,399	0	0	0	74	04/14/2028 .	3.B PL ....
..78013#-AA-5	ROYAL BUYER LLC INITIAL TERM LN	03/31/2025 .	CA_CASH_CLOSE	.....	4,550	4,550	4,459	4,459	0	0	0	0	0	4,459	0	91	91	115	08/31/2028 .	5.B GI ....
..97959@-AA-3	Woodland Foods Inc - Term Loan	03/31/2025 .	CA_CASH_CLOSE	.....	4,353	4,353	4,266	4,267	0	0	0	0	0	4,267	0	86	86	0	12/02/2027 .	5.A .....
..98876*-AE-5	ZB Holdco LLC - 2023 Incremental Delayed	03/31/2025 .	CA_CASH_CLOSE	.....	1,299	1,299	1,299	1,299	0	0	0	0	0	1,299	0	0	0	35	02/09/2028 .	3.B PL ....
..35956*-AB-2	Fugue Finance B.V. - 2023 EUR Term Loan	01/09/2025 .	BANK LOANS BARINGS	.....	1,033,273	1,029,700	1,058,862	1,037,901	0	0	0	0	20,961	1,058,862	(26,176)	587	(25,589)	8,335	01/31/2028 .	5.B GI ....
..40506@-AC-7	Hanley Wood LLC - 2021 Incremental Term	03/18/2025 .	CA_CASH_CLOSE	.....	49,404	49,404	48,416	48,426	0	0	0	0	0	48,426	0	977	977	465	05/10/2026 .	5.A .....
..75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY INC - T	03/31/2025 .	CA_CASH_CLOSE	.....	2,686	2,686	2,686	2,686	0	0	0	0	0	2,686	0	0	0	0	12/31/2026 .	3.B PL ....
..46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T	03/31/2025 .	CA_CASH_CLOSE	.....	366	366	366	366	0	0	0	0	0	366	0	0	0	57	01/11/2026 .	3.B PL ....
. 000000-00-0	Tech 8 SASU New Money DD A2	03/31/2025 .	BANK LOANS BARINGS	.....	123,703	123,703	0	0	0	0	0	0	0	0	0	123,703	123,703	0	07/31/2026 .	6. * .....
..12787*-AA-2	COFF BUYER, LLC INITIAL TERM LN	03/31/2025 .	CA_CASH_CLOSE	.....	380	380	373	373	0	0	0	0	0	373	0	8	8	0	02/26/2030 .	3.B PL ....
..74923@-AB-3	RoadOne IntermodaLogistics - Term Loan	03/31/2025 .	CA_CASH_CLOSE	.....	3,062	3,062	2,945	2,945	0	0	0	0	0	2,945	0	116	116	85	12/30/2028 .	4.B PL ....
..93000*-AA-9	WWEC Holdings II Corp - Term Loan	03/31/2025 .	CA_CASH_CLOSE	.....	9,006	9,006	8,781	8,781	0	0	0	0	0	8,781	0	225	225	238	10/03/2028 .	4.C .....
..26789#-AA-6	DYNAMIC NC AEROSPACE HOLDINGS LLC - TER	01/02/2025 .	CA_CASH_CLOSE	.....	976	976	976	976	0	0	0	0	0	976	0	0	0	0	12/30/2026 .	2.C PL ....
..5526B@-AB-1	MB PURCHASER LLC DDTL	03/31/2025 .	CA_CASH_CLOSE	.....	573	573	573	573	0	0	0	0	0	573	0	0	0	2	01/03/2030 .	5.B GI ....
..80586#-AB-6	Scaled Agile Inc. - 2021 Unitranche Term	03/31/2025 .	CA_CASH_CLOSE	.....	8,740	8,740	8,565	8,566	0	0	0	0	0	8,566	0	174	174	36	12/16/2028 .	2.C PL ....
..18685N-AC-7	CLIFFWATER ENHANCED LEND Revolving Facil	03/06/2025 .	CA_CASH_CLOSE	.....	3,689,441	3,689,441	3,689,441	3,689,441	0	0	0	0	0	3,689,441	0	0	0	0	07/19/2029 .	1.D PL ....
..78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental	03/31/2025 .	CA_CASH_CLOSE	.....	909	909	891	901	0	0	0	0	0	901	0	8	8	52	07/31/2026 .	2.B PL ....
..74066*-AA-4	PREMIER SPECIALTIES INC. - TERM LOAN	03/31/2025 .	CA_CASH_CLOSE	.....	737	737	737	737	0	0	0	0	0	737	0	0	0	21	08/20/2027 .	3.B PL ....
..69451*-AC-3	PPW AERO BUYER INC Funded DDTL-1	03/31/2025 .	CA_CASH_CLOSE	.....	3,137	3,137	3,137	3,137	0	0	0	0	0	3,137	0	0	0	96	02/15/2029 .	4.C Z ....
..55183*-AC-7	Lynx Franchising LLC - 2021-09 Increment	03/31/2025 .	CA_CASH_CLOSE	.....	7,378	7,378	7,231	7,231	0	0	0	0	0	7,231	0	148	148	203	12/23/2026 .	4.C .....
..65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES INC.	03/31/2025 .	CA_CASH_CLOSE	.....	279	279	279	279	0	0	0	0	0	279	0	0	0	0	09/15/2027 .	2.C PL ....
..65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.	03/31/2025 .	CA_CASH_CLOSE	.....	1,926	1,926	1,926	1,926	0	0	0	0	0	1,926	0	0	0	0	09/15/2027 .	2.C PL ....
..89617*-AD-0	Trident Maritime Systems Inc. - 2023 Inc	03/31/2025 .	CA_CASH_CLOSE	.....	288	288	282	282	0	0	0	0	0	282	0	6	6	8	02/26/2027 .	4.C .....
..06683@-AA-7	BANYAN SOFTWARE HOLDINGS LLC - TERM LOA	01/02/2025 .	CA_CASH_CLOSE	.....	405,228	405,228	405,228	405,228	0	0	0	0	0	405,228	0	0	0	8,467	10/30/2026 .	3.B PL ....
..29643*-AC-6	EShipping LLC DDTL	03/25/2025 .	CA_CASH_CLOSE	.....	13,837	13,837	13,837	13,837	0	0	0	0	0	13,837	0	0	0	444	11/05/2027 .	4.B .....
..49375@-AA-0	DistroKid Senior Term Loa	03/31/2025 .	CA_CASH_CLOSE	.....	17,414	17,414	17,065	17,080	0	0	0	0	0	17,080	0	334	334	(439)	10/01/2027 .	5.A .....
..34962B-AB-6	Fortis Payment Systems LLC - 2022 Delaye	03/11/2025 .	CA_CASH_CLOSE	.....	725,691	725,691	725,691	725,691	0	0	0	0	0	725,691	0	0	0	18,721	02/13/2026 .	4.C .....
..00797*-AA-5	Aero Operating LLC/Term Loan 1/20	01/02/2025 .	CA_CASH_CLOSE	.....	1,113	1,113	1,113	1,113	0	0	0	0	0	1,113	0	0	0	39	02/07/2026 .	3.B PL ....
..28622#-AA-5	ELEVATION SERVICES PARENT HOLDINGS LLC	03/31/2025 .	CA_CASH_CLOSE	.....	901	901	901	901	0	0	0	0	0	901	0	0	0	12	12/18/2026 .	3.B PL ....
..62907@-AG-7	NEFCO Holding Company LLC - 2023 Delayed	03/31/2025 .	CA_CASH_CLOSE	.....	452	452	452	452	0	0	0	0	0	452	0	0	0	12	12/01/2025 .	4.C .....
..42746#-AA-5	DF Fund IV Herman Loan - Delayed Draw Te	02/13/2025 .	CA_CASH_CLOSE	.....	3,715,251	3,715,251	3,704,105	3,704,105	0	0	0	0	0	3,704,105	0	11,146	11,146	3,024	11/15/2025 .	2.C PL ....
..N9000D-AJ-6	UPC Broadband Holding BV EUR TLAY (Apr'2	02/13/2025 .	CA_CASH_CLOSE	.....	267,204	267,204	261,147	248,653	0	0	0	0	12,494	261,147	(10,644)	16,700	6,056	3,524	01/31/2029 .	3.C FE ....
..62907@-AA-0	NEFCO Holding Company, LLC - Term Loan	03/31/2025 .	CA_CASH_CLOSE	.....	2,315	2,315	2,303	2,303	0	0	0	0	0	2,303	0	12	12	64	08/05/2028 .	4.C .....
..G7234*-AC-0	Preqin Ltd - 2024 GBP Incremental Delaye	03/03/2025 .	CA_CASH_CLOSE	.....	1,251,575	1,251,575	1,215,256	1,232,185	0	0	0	0	(16,929)	1,215,256	36,319	0	36,319	5,175	08/03/2028 .	4.C .....
..62994*-AA-6	NF Holdco LLC - Term Loan	03/31/2025 .	CA_CASH_CLOSE	.....	(1,465)	(1,465)	(1,421)	(1,421)	0	0	0	0	0	(1,421)	0	(44)	(44)	42	04/02/2029 .	5.C Z ....
..30319*-AA-1	FSS Buyer LLC Initial Term Loan	03/31/2025 .	CA_CASH_CLOSE	.....	18,633	18,633	18,260	18,278	0	0	0	0	0	18,278	0	355	355	0	08/31/2028 .	3.B PL ....
..79400@-AB-4	Saldon Holdings Inc./Term Loan 3/19	03/31/2025 .	CA_CASH_CLOSE	.....	10,852	10,852	10,580	10,707	0	0	0	0	0	10,707	0	145	145	412	03/13/2026 .	3.C PL ....
..07363*-AD-8	BEACON MOBILITY CORP AMEND NO 4 DDTL	03/31/2025 .	CA_CASH_CLOSE	.....	13,201	13,201	13,201	13,201	0	0	0	0	0	13,201	0	0	0	0	12/31/2025 .	4.C .....
..73103@-AA-9	Polara - Term Loan	03/31/2025 .	CA_CASH_CLOSE	.....	3,634	3,634	3,561	3,561	0	0	0	0	0	3,561	0	72	72	88	12/03/2027 .	4.C .....
..12464@-AA-0	CAI Software - Term Loan	03/31/2025 .	CA_CASH_CLOSE	.....	9,873	9,873	9,676	9,676	0	0	0	0	0	9,676	0	197	197	255	12/13/2028 .	5.A .....
..80586#-AA-8	Scaled Agile Inc. - 2021 Delayed Draw Te	03/31/2025 .	CA_CASH_CLOSE	.....	425	425	425	425	0	0	0	0	0	425	0	0	0	11	12/15/2028 .	2.C PL ....
..42983#-AB-5	HIGH STREET BUYER INC. - DELAYED DRAW T	03/31/2025 .	CA_CASH_CLOSE	.....	405	405	405	405	0	0	0	0	0	405	0	0	0	21	04/14/2028 .	3.B PL ....
..78029#-AH-2	ROYAL HOLDCO CORP Senior Term Loa	03/07/2025 .	BANK LOANS BARINGS	.....	1,960,177	1,960,177	1,930,774	1,930,774	0	0	0	0	0	1,930,774	0	29,403	29,403	22,601	12/30/2027 .	4.C Z ....
..92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment	03/31/2025 .	CA_CASH_CLOSE	.....	498	498	498	498	0	0	0	0	0	498	0	0	0	22	03/30/2027 .	3.B PL ....
..79400@-AA-6	Saldon Holdings Inc./First Amendment Te	03/31/2025 .	CA_CASH_CLOSE	.....	1,750	1,750	1,733	1,740	0	0	0	0	0	1,740	0	10	10	49	04/30/2025 .	3.C PL ....
..C6784#-AA-0	NSPC-L HLDGS II LP SECURED LOAN FACILITY	03/13/2025 .	BANK LOANS BARINGS	.....	11,900,000	11,900,000	11,900,000	11,900,000	0	0	0	0	0	11,900,000	0	0	0	232,148	05/17/2033 .	1.G PL ....
..62907@-AH-5	NEFCO HLDG CO LLC AMEND NO. 3 TERM LN	03/31/2025 .	CA_CASH_CLOSE	.....	746	746	738	738	0	0	0	0	0	738	0	7	7	40	08/05/2028 .	4.C .....
..65343@-AC-1	NEXTGEN HEALTHCARE INC Senior Term Loa	02/10/2025 .	BANK LOANS BARINGS	.....	1,478,275	1,493,207	1,478,275	0	0	0	0	0	0	1,478,275	0	0	0	775	11/09/2030 .	4.C Z ....
..23345U-AF-6	DISA HOLDINGS CORP Incremental DDT	01/02/2025 .	CA_CASH_CLOSE	.....	61	61	61	61	0	0	0	0	0	61	0	0	0	2	09/09/2028 .	3.B PL ....
..50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE	03/31/2025 .	CA_CASH_CLOSE	.....	790	790	790	790	0	0	0	0	0	790	0	0	0	0	07/23/2027 .	5.B GI ....
..92943H-AB-5	W.R. Grace & Co. TL B	03/31/2025 .	CA_CASH_CLOSE	.....	1,744	1,744	1,740	1,740	0	0	0	0	0	1,740	0	4	4	35	09/22/2028 .	4.B FE ....
..87338*-AB-6	TSYL Corp Buyer Inc Initial Term Ln B	02/28/2025 .	CA_CASH_CLOSE	.....	41	41	40	40	0	0	0	0	0	40	0	1	1	1	12/19/2028 .	5.B GI ....
..34960#-AD-5	FORTIS PAYMENT SYSTEMS LLC 10TH AMEND DD	03/11/2025 .	CA_CASH_CLOSE	.....	424,698	424,698	416,204	416,204	0	0	0	0	0	416,204	0	8,494	8,494	11,084	02/13/2026 .	4.C .....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..34559*-AA-2	Forest Buyer LLC - Term Loan	03/31/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	35	03/15/2030	5.B GI
..84729#-AB-6	SPATCO ENERGY SOLUTIONS Tranche A DDTL	02/28/2025	CA_CASH_CLOSE		590	590	590	590	0	0	0	0	0	590	0	0	0	10	07/23/2030	4.C
..87583F-AN-8	Tank Holding Corp. - 2022 Term Loan	03/31/2025	CA_CASH_CLOSE		11,846	11,846	11,579	11,579	0	0	0	0	0	11,579	0	267	267	310	03/31/2028	4.B PL
..26869#-AA-1	Standard Elevator Systems - Term Loan	03/31/2025	CA_CASH_CLOSE		6,159	6,159	6,036	6,037	0	0	0	0	0	6,037	0	122	122	99	12/02/2027	5.B GI
..92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/	03/31/2025	CA_CASH_CLOSE		130	130	130	130	0	0	0	0	0	130	0	0	0	0	03/30/2028	3.B PL
..74588B-AB-6	Puma Buyer TL 2029	03/31/2025	CA_CASH_CLOSE		50,000	50,000	46,500	46,500	0	0	0	0	0	46,500	0	3,500	3,500	1,304	07/14/2029	4.B PL
..23363#-AB-5	DRS Holdings III Inc./Term Loan 11/19	01/31/2025	CA_CASH_CLOSE		7,766	7,766	7,766	7,766	0	0	0	0	0	7,766	0	0	0	103	11/01/2025	3.A PL
..20475@-AA-0	COMPLY365 LLC DDTL	03/31/2025	CA_CASH_CLOSE		1,551	1,551	1,551	1,551	0	0	0	0	0	1,551	0	0	0	49	12/21/2025	4.C Z
..42981#-AA-9	HIGH STREET BUYER INC. - DELAYED DRAW T	03/31/2025	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	49	04/14/2028	3.B PL
..87338*-AC-4	Technosylva - Delayed Draw Term Loan	02/28/2025	CA_CASH_CLOSE		1,760	1,760	1,760	1,760	0	0	0	0	0	1,760	0	0	0	42	12/19/2028	5.B GI
..89989*-AF-1	Portfolio Group - Agency 1st Lien Term L	03/31/2025	CA_CASH_CLOSE		3,503	3,503	3,433	3,435	0	0	0	0	0	3,435	0	68	68	96	12/02/2025	4.C PL
..62907@-AB-8	NEFCO Holding Company, LLC - Delayed Dra	03/31/2025	CA_CASH_CLOSE		351	351	351	351	0	0	0	0	0	351	0	0	0	17	08/05/2028	4.C
..D0007#-AA-3	A&W HLDG GMBH EUR FAC B1	03/27/2025	CA_CASH_CLOSE		4,970,060	4,970,060	4,826,421	4,671,589	0	0	0	0	154,832	4,826,421	44,238	99,401	143,639	106,580	02/28/2029	4.B Z
..03272*-AA-3	ANAQUA PARENT HOLDINGS INC. - TERM LOAN	02/25/2025	CA_CASH_CLOSE		143,873	143,873	143,873	143,873	0	0	0	0	0	143,873	0	0	0	0	04/10/2026	3.B PL
..89617*-AB-4	Trident Maritime Systems Inc. - 2021 Ter	03/31/2025	CA_CASH_CLOSE		6,068	6,068	5,977	5,977	0	0	0	0	0	5,977	0	91	91	159	02/26/2027	3.B PL
.000000-00-0	Kings III - Delayed Draw Term Loan	03/31/2025	CA_CASH_CLOSE		1,690	1,690	1,690	1,690	0	0	0	0	0	1,690	0	0	0	24	08/31/2028	5.B GI
..62931*-AC-8	NMC Skincare Intermediate Holdings II L	03/31/2025	CA_CASH_CLOSE		9,556	9,556	9,556	9,556	0	0	0	0	0	9,556	0	0	0	79	11/02/2026	3.B PL
..78459@-AC-4	SEI HLDG I CORP/SINGER EQUITIES INC CLOS	02/28/2025	CA_CASH_CLOSE		726	726	726	726	0	0	0	0	0	726	0	0	0	22	03/27/2028	4.C Z
..69429@-AB-2	PDQ (PDQ TOPCO LP) DDTL	03/31/2025	CA_CASH_CLOSE		7,596	7,596	7,596	7,596	0	0	0	0	0	7,596	0	0	0	182	08/27/2027	5.A
..00233#-AC-9	ATL II MRO HLDGS INC 2ND AMEND INCREM TE	03/31/2025	CA_CASH_CLOSE		4,667	4,667	4,597	4,597	0	0	0	0	0	4,597	0	70	70	120	11/01/2028	4.C Z
..55183*-AF-0	EMPOWER BRANDS FRANCHISI Term Loan TL US	03/31/2025	CA_CASH_CLOSE		3,005	3,005	2,915	2,915	0	0	0	0	0	2,915	0	90	90	86	12/18/2026	4.C
..69429@-AA-4	PDQ (PDQ TOPCO LP) First Lien Term	03/31/2025	CA_CASH_CLOSE		11,093	11,093	11,093	11,093	0	0	0	0	0	11,093	0	0	0	265	08/27/2027	5.A
..67115E-AC-4	Omega Holdings - Senior Term Loan	03/31/2025	CA_CASH_CLOSE		25,374	25,374	24,866	24,866	0	0	0	0	0	24,866	0	507	507	234	03/31/2029	4.C
..00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN	03/31/2025	CA_CASH_CLOSE		11,139	11,139	11,139	11,139	0	0	0	0	0	11,139	0	0	0	148	07/31/2026	2.A PL
..62907@-AD-4	NEFCO Holding Company, LLC - Delayed Dra	03/31/2025	CA_CASH_CLOSE		421	421	421	421	0	0	0	0	0	421	0	0	0	0	08/05/2028	4.C
..0554M@-AA-8	BKF ENGINEERS Senior Term Loa	03/31/2025	CA_CASH_CLOSE		709	709	694	694	0	0	0	0	0	694	0	14	14	0	08/23/2030	5.B GI
..34960#-AE-3	Fortis Payment Systems LLC 10TH AMEND TE	03/11/2025	CA_CASH_CLOSE		32,002	32,002	32,002	32,002	0	0	0	0	0	32,002	0	0	0	792	02/13/2026	4.C
..14741@-AA-1	Cascade Services - Term Loan	03/31/2025	CA_CASH_CLOSE		2,169	2,169	2,115	2,115	0	0	0	0	0	2,115	0	54	54	29	09/30/2029	5.B
.000000-00-0	Tech 8 SASU New Money A1 Fa	03/31/2025	BANK LOANS BARINGS		150,336	150,336	0	0	0	0	0	0	0	0	0	150,336	150,336	0	07/31/2026	6. *
..62907@-AF-9	NEFCO Holding Company LLC - 2023 Amendme	03/31/2025	CA_CASH_CLOSE		167	167	164	164	0	0	0	0	0	164	0	3	3	2	08/05/2028	4.C
..55343@-AG-3	MJX Venture Mgmt III LLC Senior TL	01/15/2025	CA_CASH_CLOSE		1,724,000	1,724,000	1,724,000	1,723,844	0	0	0	0	0	1,723,844	0	156	156	(48,846)	10/15/2031	1.C PL
..89989*-AH-7	TURBO BUYER INC AMEND NO 5 - Delayed Dra	03/31/2025	CA_CASH_CLOSE		525	525	525	525	0	0	0	0	0	525	0	0	0	14	12/02/2025	4.C PL
..00233#-AD-7	AERO ACCESSORIES INC Senior Term Loa	03/31/2025	CA_CASH_CLOSE		950	950	936	936	0	0	0	0	0	936	0	14	14	23	11/01/2028	4.C Z
..74140#-AA-0	Project Potter Buyer LLC - Term Loan	03/31/2025	CA_CASH_CLOSE		6,838	6,838	6,838	6,838	0	0	0	0	0	6,838	0	0	0	185	04/23/2027	3.C PL
..03272*-AB-1	ANAQUA PARENT HOLDINGS INC. - DELAYED D	02/25/2025	CA_CASH_CLOSE		7,779	7,779	7,779	7,779	0	0	0	0	0	7,779	0	0	0	0	04/10/2026	3.B PL
..37963*-AC-7	GLOBAL CRITICAL LOGISTICS LLC USD 7TH AM	03/31/2025	CA_CASH_CLOSE		2,048	2,048	2,048	2,048	0	0	0	0	0	2,048	0	0	0	56	07/31/2026	4.C
..84724@-AA-5	Spatial Business Systems - Senior Term L	03/31/2025	CA_CASH_CLOSE		2,539	2,539	2,476	2,476	0	0	0	0	0	2,476	0	63	63	64	09/30/2028	5.A
..BGS16B-7K-0	WWEC Holdings II Corp - Delayed Draw Term Loan	03/31/2025	PRINCIPAL REPAYMENT		1,941	1,941	0	0	0	0	0	0	0	1,941	0	0	0	0	10/03/2028	4.C
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					74,537,542	75,207,506	73,958,913	70,013,048	0	0	0	0	349,610	73,962,391	107,631	467,515	575,146	567,144	XXX	XXX
..251563-FP-2	Deutsche Mortgage Securi-DMSI 2004-4 7AR	01/01/2025	DEL		1,371	280,312	114,293	1,371	0	0	0	0	0	1,371	0	0	0	558	06/25/2034	6. *
..059523-AN-0	Banc of America Funding -BAFC 2007-5 4A3	01/01/2025	DEL		1,118,664	10,269,891	4,815,405	1,091,444	27,220	0	0	27,220	0	1,118,664	0	0	0	3,589	07/25/2037	6. *
.BGS16B-07-6	Avant Cr Card Master Tr 2021-VFN1 Cl A	03/31/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(19,610)	12/31/2023	1.G PL
..83428#-AE-6	SUNLIGHT FINANCIAL LLC Solar Loan Borr	01/01/2025	IN-KIND TRANSFER		25,699	51,397,512	25,699	20,559	5,140	0	0	5,140	0	25,699	0	0	0	0	11/30/2037	6. *
..65558R-AK-5	Nordea Bank Abp-NDAFH 6.3 PERP	01/01/2025	IN-KIND TRANSFER		5,059,000	5,059,000	5,059,000	5,059,000	0	0	0	0	0	5,059,000	0	0	0	84,991	01/01/9999	2.B FE
..05950F-AD-7	Banc of America Funding -BAFC 2006-4 A4	01/01/2025	DEL		0	0	329,055	0	0	0	0	0	0	0	0	0	0	22	07/25/2036	6. *
..38179E-AC-8	Golub Capital Partners A-GCPAF 2022-1A A	03/31/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	158,327	07/22/2030	1.F Z
..3137BL-AR-9	Freddie Mac Multifamily -FMMV M036 A	03/31/2025	CALL 100		0	0	0	0	0	317	0	317	0	317	0	(317)	(317)	(4,400)	12/01/2029	1.B FE
..83612T-AR-3	Soundview Home Loan Trus-SVHE 2007-OPT1	01/01/2025	DEL		92,359	59,819,277	850,598	92,359	0	0	0	0	0	92,359	0	0	0	489	06/25/2037	6. FE
..53944Y-AV-5	Lloyds Banking Group PLC-SUBORDINATED	01/01/2025	DEL		13,417,980	13,426,000	13,417,923	13,417,980	0	0	0	0	0	13,417,980	0	0	0	11,934	01/01/9999	2.C FE
..75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF	01/01/2025	DEL		3,563,006	4,576,072	3,294,772	3,563,006	0	0	0	0	0	3,563,006	0	0	0	20,058	09/01/2037	1.A FM
..BGS16B-08-4	Avant Credit Card Master Avant Master Tr	03/31/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(5,090)	02/28/2024	3.B PL
..05946X-R7-0	Banc of America Funding -BAFC 2005-7 2A2	01/01/2025	DEL		0	0	455,130	0	0	0	0	0	0	0	0	0	0	160	11/25/2035	5.A FE
..064159-KJ-4	Bank of Nova Scotia/The-JR SUBORDINATED	01/01/2025	DEL		12,000,000	12,000,000	12,014,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	196,546	01/01/9999	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G7540C-AG-8	Rothesay Life PLC-ROTHLF 4 7/8 PERP	01/01/2025	DEL		15,999,258	20,000,000	16,000,000	15,999,258	0	0	0	0	0	15,999,258	0	0	0	211,250	01/01/9999	2.B FE
..BGS16A-VW-9	Avant Credit Card Master Avant Master Tr	03/31/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,658)	12/18/2023	2.B PL
..36242D-LY-7	GSR Mortgage Loan Trust -GSR 2004-13F 4A	01/01/2025	DEL		9,652	318,075	716,830	9,652	0	2,237	0	2,237	0	9,652	0	0	0	350	11/25/2034	6. *
..05950R-BG-3	Banc of America Funding -BAFC 2006-6 3A2	01/01/2025	DEL		0	0	178,465	0	0	0	0	0	0	0	0	0	0	67	08/25/2036	6. *
..04018V-AA-1	ARES FINANCE CO-SUBORDINATED	01/01/2025	DEL		18,343,126	18,961,500	18,334,359	18,343,126	0	0	0	0	0	18,343,126	0	0	0	2,173	06/30/2051	2.C FE
..80382S-AP-3	Sail Net Interest Margin-SAILN 2003-3 A	01/01/2025	DEL		911	15,651	0	911	0	0	0	0	0	911	0	0	0	247	04/27/2033	1.A FM
..40431H-AD-9	HSI Asset Loan Obligatio-HALO 2006-2 1A4	01/01/2025	DEL		0	0	1,001,386	0	0	0	0	0	0	0	0	0	0	3,718	12/25/2036	6. FE
..472321-AG-3	Jefferies Resecuritizati-JMAC 2008-R2 1A	01/01/2025	VARIOUS		176,138	772,148	169,486	176,138	0	(1,109)	0	(1,109)	0	176,138	0	0	0	0	10/01/2035	1.A FM
..761118-GT-9	RALI Series 2005-QS13 Tr-RALI 2005-QS13	01/01/2025	DEL		0	0	51,856	0	0	0	0	0	0	0	0	0	0	255	09/25/2035	5.A FE
..018820-AA-8	Allianz SE-ALVGR 3 1/2 PERP	01/01/2025	DEL		8,675,168	10,000,000	8,675,000	8,675,168	0	0	0	0	0	8,675,168	0	0	0	234,306	01/01/9999	1.G FE
. X10001-AA-7	Allianz SE-ALVGR 3 1/2 PERP	01/01/2025	DEL		4,243,239	5,000,000	4,243,000	4,243,239	0	0	0	0	0	4,243,239	0	0	0	117,153	01/01/9999	1.F FE
..86359D-EY-9	STRUCTURED ASSET SECURIT-SASC 2005-RF2 A	01/01/2025	DEL		194,506	3,405,869	1,046,401	194,506	0	0	0	0	0	194,506	0	0	0	564	04/25/2035	5.A FE
..00774Y-AA-7	AerCap Holdings NV-AER 5 7/8 10/10/2079	03/31/2025	CALL 100		0	0	0	0	0	(421,353)	0	(421,353)	0	(421,353)	0	421,353	421,353	0	10/10/2079	2.C FE
..02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2	01/01/2025	DEL		215	10,506,046	1	0	215	0	0	215	0	215	0	0	0	0	10/01/2052	6. *
..74928U-AX-5	RBSSP Resecuritization T-RBSSP 2009-12 8	01/01/2025	VARIOUS		820,502	1,264,076	537,675	820,502	0	5,670	0	5,670	0	820,501	0	0	0	12,101	06/01/2036	1.A FM
0239999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)					83,740,794	227,071,430	91,330,334	83,708,219	32,575	(414,238)	0	(381,663)	0	83,319,757	0	421,036	421,036	1,026,100	XXX	XXX
..404280-BP-3	HSBC Holdings PLC-HSBC 6 1/2 PERP	01/01/2025	DEL		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	88,472	01/01/9999	2.C FE
..38141G-C2-8	Goldman Sachs Group Inc/-GS 6.85 PERP	01/16/2025	IHSMARKIT		20,130,000	20,130,000	0	0	0	0	0	0	0	20,130,000	0	0	0	0	08/10/2173	3.B FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					25,130,000	25,130,000	5,000,000	5,000,000	0	0	0	0	0	25,130,000	0	0	0	88,472	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,015,803,704	992,431,862	976,955,693	950,963,824	13,206	(1,920,676)	0	(1,907,470)	807,446	1,018,873,511	54,087	(3,123,898)	(3,069,811)	19,113,399	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					83,740,794	227,071,430	91,330,334	83,708,219	32,575	(414,238)	0	(381,663)	0	83,319,757	0	421,036	421,036	1,026,100	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					1,099,544,498	1,219,503,292	1,068,286,027	1,034,672,043	45,781	(2,334,914)	0	(2,289,133)	807,446	1,102,193,268	54,087	(2,702,862)	(2,648,775)	20,139,499	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,099,544,498	1,219,503,292	1,068,286,027	1,034,672,043	45,781	(2,334,914)	0	(2,289,133)	807,446	1,102,193,268	54,087	(2,702,862)	(2,648,775)	20,139,499	XXX	XXX
..38382F-BU-7	Government National Mort-GNR 2020-77 SJ	03/20/2025	PAYDOWN		0	0	36,230	34,525	0	(803)	0	(803)	0	0	0	0	0	427	09/20/2047	1.A
..36179X-NF-9	Ginnie Mae II Pool-POOL #MA8490	03/01/2025	PAYDOWN		563,788	563,788	564,581	564,553	0	(765)	0	(765)	0	563,788	0	0	0	0	12/01/2052	1.B Z
..38382A-3P-8	Government National Mort-GNR 2019-140 SE	03/20/2025	PAYDOWN		0	0	28,045	41,608	0	(473)	0	(473)	0	0	0	0	0	343	11/20/2049	1.A
..36179Y-DK-7	Ginnie Mae II Pool-POOL #MA9106	03/01/2025	PAYDOWN		968,488	968,488	959,774	959,864	0	8,267	0	8,267	0	968,488	0	0	0	10,958	08/01/2053	1.B Z
..38375U-BQ-2	Government National Mort-GNR 2013-H24 BI	01/01/2025	PAYDOWN		0	0	8,923	66,320	0	(187)	0	(187)	0	0	0	0	0	154	09/01/2063	1.A
..38375B-4Z-2	Government National Mort-GNR 2013-H16 FI	03/01/2025	PAYDOWN		0	0	25,571	62,014	0	760	0	760	0	0	0	0	0	346	07/01/2063	1.A
..38382F-BW-3	Government National Mort-GNR 2020-77 SQ	03/20/2025	PAYDOWN		0	0	29,804	51,349	0	(1,069)	0	(1,069)	0	0	0	0	0	380	08/20/2049	1.A
..38382M-E8-8	Government National Mort-GNR 2021-9 DI	03/01/2025	PAYDOWN		0	0	87,336	71,022	0	(301)	0	(301)	0	0	0	0	0	2,073	01/01/2051	1.A
..38375U-EF-3	Government National Mort-GNR 2014-H03 IS	03/01/2025	PAYDOWN		0	0	66,950	63,159	0	(75)	0	(75)	0	0	0	0	0	1,264	02/01/2064	1.A
..38382D-VF-3	Government National Mort-GNR 2020-31 HS	03/20/2025	PAYDOWN		0	0	19,652	8,138	0	(569)	0	(569)	0	0	0	0	0	379	05/20/2046	1.A
..38382K-WV-1	Government National Mort-GNR 2020-146 LI	03/01/2025	PAYDOWN		0	0	73,524	62,903	0	(380)	0	(380)	0	0	0	0	0	1,846	10/01/2050	1.A
..38382H-YB-0	Government National Mort-GNR 2020-116 EI	03/01/2025	PAYDOWN		0	0	20,326	17,252	0	(139)	0	(139)	0	0	0	0	0	657	08/01/2050	1.A
..38382L-JB-8	Government National Mort-GNR 2020-176 SQ	03/20/2025	PAYDOWN		0	0	10,885	9,603	0	(212)	0	(212)	0	0	0	0	0	127	11/20/2050	1.A
..38375U-PT-1	Government National Mort-GNR 2014-H19 EI	03/01/2025	PAYDOWN		0	0	259,433	211,223	0	744	0	744	0	0	0	0	0	7,173	09/01/2064	1.A
..38382M-Z6-9	Government National Mort-GNR 2021-15 SQ	03/20/2025	PAYDOWN		0	0	74,470	72,267	0	(240)	0	(240)	0	0	0	0	0	291	10/20/2050	1.A
..38382C-M3-2	Government National Mort-GNR 2020-17 QS	03/20/2025	PAYDOWN		0	0	17,151	21,505	0	(330)	0	(330)	0	0	0	0	0	274	01/20/2050	1.A
..38375U-UY-4	Government National Mort-GNR 2015-H08 BI	03/01/2025	PAYDOWN		0	0	240,791	344,486	0	4,001	0	4,001	0	0	0	0	0	5,070	03/01/2065	1.A
..38382L-R7-8	Government National Mort-GNR 2020-185 YI	03/01/2025	PAYDOWN		0	0	43,482	35,377	0	(197)	0	(197)	0	0	0	0	0	1,101	12/01/2050	1.A
..38382G-BH-4	Government National Mort-GNR 2020-86 KS	03/20/2025	PAYDOWN		0	0	53,524	56,388	0	(138)	0	(138)	0	0	0	0	0	178	06/20/2050	1.A
..36179Y-AS-3	Ginnie Mae II Pool-POOL #MA9017	03/01/2025	PAYDOWN		551,510	551,510	546,210	546,262	0	5,248	0	5,248	0	551,510	0	0	0	4,490	07/01/2053	1.B Z
..38382M-CJ-6	Government National Mort-GNR 2020-189 SN	03/20/2025	PAYDOWN		0	0	24,235	23,843	0	(67)	0	(67)	0	0	0	0	0	84	12/20/2050	1.A
..38382G-CT-7	Government National Mort-GNR 2020-86 SK	03/20/2025	PAYDOWN		0	0	96,628	104,164	0	(2,504)	0	(2,504)	0	0	0	0	0	1,109	06/20/2050	1.A
..38382D-UT-4	Government National Mort-GNR 2020-31 ST	03/20/2025	PAYDOWN		0	0	34,315	48,425	0	(598)	0	(598)	0	0	0	0	0	402	03/20/2050	1.A
..36179X-QW-9	Ginnie Mae II Pool-POOL #MA8569	03/01/2025	PAYDOWN		635,206	635,206	639,772	639,635	0	(4,429)	0	(4,429)	0	635,206	0	0	0	10,587	01/01/2053	1.B Z
..38382G-BE-1	Government National Mort-GNR 2020-86 US	03/20/2025	PAYDOWN		0	0	44,835	83,069	0	(2,118)	0	(2,118)	0	0	0	0	0	814	01/20/2050	1.A
..38375U-DC-1	Government National Mort-GNR 2014-H01 AI	03/01/2025	PAYDOWN		0	0	133,597	151,653	0	849	0	849	0	0	0	0	0	3,538	01/01/2064	1.A
..38382C-K5-9	Government National Mort-GNR 2020-17 PS	03/20/2025	PAYDOWN		0	0	41,271	54,187	0	(1,011)	0	(1,011)	0	0	0	0	0	723	01/20/2050	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375U-NQ-9	Government National Mort-GNR 2014-H17 DI	03/01/2025	PAYDOWN		0	0	302,762	203,945	0	83	0	83	0	0	0	0	0	5,740	08/01/2064	1.A
..38382F-NZ-3	Government National Mort-GNR 2020-62 JS	03/20/2025	PAYDOWN		0	0	67,314	60,029	0	(939)	0	(939)	0	0	0	0	0	586	05/20/2050	1.A
..38382C-YR-6	Government National Mort-GNR 2020-18 SW	03/20/2025	PAYDOWN		0	0	110,715	158,574	0	(2,759)	0	(2,759)	0	0	0	0	0	1,636	02/20/2050	1.A
..38375U-MV-9	Government National Mort-GNR 2014-H16 BI	03/01/2025	PAYDOWN		0	0	686,735	428,252	0	(656)	0	(656)	0	0	0	0	0	14,324	07/01/2064	1.A
..38375U-CG-3	Government National Mort-GNR 2014-H02 AI	03/01/2025	PAYDOWN		0	0	42,823	85,139	0	2,206	0	2,206	0	0	0	0	0	876	12/01/2063	1.A
..38375U-RD-4	Government National Mort-GNR 2014-H23 AI	03/01/2025	PAYDOWN		0	0	343,959	401,516	0	51,084	0	51,084	0	0	0	0	0	5,478	11/01/2064	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,718,992	2,718,992	5,735,623	5,742,249	0	52,283	0	52,283	0	2,718,992	0	0	0	83,428	XXX	XXX
..83190A-AB-9	Small Business Administr-SBA 523402	02/01/2025	PAYDOWN		30,583	30,583	34,009	33,493	0	(2,910)	0	(2,910)	0	30,583	0	0	0	(851)	01/01/2035	1.A FE
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					30,583	30,583	34,009	33,493	0	(2,910)	0	(2,910)	0	30,583	0	0	0	(851)	XXX	XXX
..3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	03/01/2025	PAYDOWN		19,348	19,348	19,671	19,482	0	(134)	0	(134)	0	19,348	0	0	0	116	11/01/2049	1.B Z
..3137FW-WC-0	Freddie Mac REMICS-FHR 5020 AI	03/01/2025	PAYDOWN		0	0	18,147	14,914	0	(94)	0	(94)	0	0	0	0	0	685	09/01/2050	1.A
..91743P-DE-2	Utah Housing Corp-REVENUE BONDS	01/22/2025	CALL 100		26,944	26,944	27,941	27,842	0	(1)	0	(1)	0	27,841	0	(897)	(897)	118	03/21/2050	1.B FE
..3133TH-S8-1	Freddie Mac REMICS-FHR 2118 PE	03/01/2025	PAYDOWN		6,435	6,435	6,756	6,485	0	(51)	0	(51)	0	6,435	0	0	0	74	01/01/2029	1.A
..31392M-5R-9	Freddie Mac REMICS-FHR 2448 TX	03/01/2025	PAYDOWN		14,635	14,635	15,373	14,844	0	(209)	0	(209)	0	14,635	0	0	0	113	05/01/2032	1.A
..3140HN-LY-6	Fannie Mae Pool-POOL #BK8442	03/01/2025	PAYDOWN		148,898	148,898	149,271	149,201	0	(302)	0	(302)	0	148,898	0	0	0	495	01/01/2051	1.B Z
..3133KR-MX-9	Freddie Mac Pool-FR RA9374	03/01/2025	PAYDOWN		619,592	619,592	606,909	607,338	0	12,254	0	12,254	0	619,592	0	0	0	13,808	07/01/2053	1.B Z
..31359N-2W-0	Fannie Mae REMICS-FNR 1997-19 PG	03/01/2025	PAYDOWN		1,536	1,536	1,655	1,539	0	(3)	0	(3)	0	1,536	0	0	0	16	04/01/2027	1.A
..31400B-N5-3	Fannie Mae Pool-POOL #CA4011	03/01/2025	PAYDOWN		8,015	8,015	8,142	8,063	0	(48)	0	(48)	0	8,015	0	0	0	62	08/01/2049	1.B Z
..3140K0-EL-8	Fannie Mae Pool-POOL #B04638	03/01/2025	PAYDOWN		15,296	15,296	15,322	15,305	0	(9)	0	(9)	0	15,296	0	0	0	102	11/01/2049	1.B Z
..3140QM-4N-1	Fannie Mae Pool-POOL #CB2628	03/01/2025	PAYDOWN		230,791	230,791	195,451	196,442	0	34,349	0	34,349	0	230,791	0	0	0	962	01/01/2052	1.B Z
..31392K-5C-6	Freddie Mac REMICS-FHR 2455 GK	03/01/2025	PAYDOWN		5,852	5,852	6,223	5,972	0	(120)	0	(120)	0	5,852	0	0	0	64	05/01/2032	1.A
..3133TC-HE-1	Freddie Mac REMICS-FHR 2018 PG	03/01/2025	PAYDOWN		1,097	1,097	1,157	1,105	0	(8)	0	(8)	0	1,097	0	0	0	11	01/01/2028	1.A
..20755D-AA-4	Connecticut Avenue Secur-CAS 2022-R08 1M	03/25/2025	PAYDOWN		700,412	700,412	704,094	700,412	0	0	0	0	0	700,412	0	0	0	8,189	07/25/2042	1.A
..31400Q-PN-0	Fannie Mae Pool-POOL #CA4928	03/01/2025	PAYDOWN		13,643	13,643	13,942	13,788	0	(145)	0	(145)	0	13,643	0	0	0	124	01/01/2050	1.B Z
..31359Y-GF-4	Fannie Mae REMICS-FNR 1999-1 PJ	03/01/2025	PAYDOWN		4,896	4,896	5,207	4,948	0	(52)	0	(52)	0	4,896	0	0	0	53	02/01/2029	1.A
..3133TR-YA-7	Freddie Mac REMICS-FHR 2292 SI	03/15/2025	PAYDOWN		0	0	12,563	0	0	0	0	0	0	0	0	0	0	2	11/15/2030	1.A
..3140JX-EE-4	Fannie Mae Pool-POOL #B02832	03/01/2025	PAYDOWN		6,440	6,440	6,577	6,487	0	(47)	0	(47)	0	6,440	0	0	0	60	09/01/2049	1.B Z
..31400S-QC-8	Fannie Mae Pool-POOL #CB6750	03/01/2025	PAYDOWN		507,325	507,325	490,735	491,339	0	15,986	0	15,986	0	507,325	0	0	0	8,528	07/01/2053	1.B Z
..3133TK-EB-2	Freddie Mac REMICS-FHR 2145 S	03/15/2025	PAYDOWN		0	0	41,805	0	0	0	0	0	0	0	0	0	0	14	04/15/2029	1.A
..35564K-B2-4	Freddie Mac Structured A-STACR 2022-HQA2	03/07/2025	VARIOUS		7,751,037	7,583,834	7,589,972	7,583,834	0	0	0	0	0	7,583,834	0	167,203	167,203	108,902	07/25/2042	1.A
..3136AC-FK-2	Fannie Mae REMICS-FNR 2013-4 GI	03/01/2025	PAYDOWN		0	0	25,615	4,176	0	(150)	0	(150)	0	0	0	0	0	350	02/01/2043	1.A
..20753Y-CH-3	Connecticut Avenue Secur-CAS 2022-R04 1M	03/07/2025	VARIOUS		3,684,765	3,643,328	3,641,621	3,643,328	0	0	0	0	0	3,643,328	0	41,437	41,437	47,312	03/25/2042	1.A
..3140JS-EP-0	Fannie Mae Pool-POOL #BN9141	03/01/2025	PAYDOWN		180,914	180,914	180,292	180,365	0	549	0	549	0	180,914	0	0	0	606	04/01/2051	1.B Z
..31392H-FC-2	Fannie Mae REMICS-FNR 2002-97 SR	03/25/2025	PAYDOWN		0	0	27,836	0	0	0	0	0	0	0	0	0	0	12	01/25/2033	1.A
..31392B-SC-1	Fannie Mae REMICS-FNR 2002-6 L	03/01/2025	PAYDOWN		311	311	323	315	0	(4)	0	(4)	0	311	0	0	0	3	02/01/2032	1.A
..31393Y-ED-3	Fannie Mae REMICS-FNR 2004-28 SB	03/25/2025	PAYDOWN		0	0	11,960	2,178	0	(64)	0	(64)	0	0	0	0	0	62	05/25/2034	1.A
..3133JL-UE-7	Freddie Mac Pool-FREDDIE MAC POOL-FR QU7	03/01/2025	PAYDOWN		588,924	588,924	593,525	592,724	0	(3,799)	0	(3,799)	0	588,924	0	0	0	2,596	03/01/2051	1.B Z
..3137A9-6Y-7	Freddie Mac REMICS-FHR 3850 LS	03/01/2025	PAYDOWN		0	0	147,459	13,704	0	(411)	0	(411)	0	0	0	0	0	1,258	05/01/2039	1.A
..3133KQ-VY-9	Freddie Mac Pool-FR RA8731	03/01/2025	PAYDOWN		569,543	569,543	558,657	558,932	0	10,611	0	10,611	0	569,543	0	0	0	8,648	04/01/2053	1.B Z
..31371K-LU-3	Fannie Mae Pool-POOL #254239	03/01/2025	PAYDOWN		129	129	150	137	0	(8)	0	(8)	0	129	0	0	0	1	03/01/2032	1.B Z
..35564K-E3-9	Freddie Mac STACR REMIC -STACR 2022-HQA3	03/25/2025	PAYDOWN		281,910	281,910	281,910	281,910	0	0	0	0	0	281,910	0	0	0	3,170	08/25/2042	1.A
..3133TD-3A-2	Freddie Mac REMICS-FHR 2037 HB	03/01/2025	PAYDOWN		1,888	1,888	2,065	1,914	0	(26)	0	(26)	0	1,888	0	0	0	29	03/01/2028	1.A
..3132DQ-AG-1	Freddie Mac Pool-FR SD2707	03/01/2025	PAYDOWN		300,617	300,617	295,779	295,947	0	4,670	0	4,670	0	300,617	0	0	0	4,769	04/01/2053	1.B Z
..3132DQ-B9-6	Freddie Mac Pool-FR SD2764	03/01/2025	PAYDOWN		547,517	547,517	538,107	538,430	0	9,087	0	9,087	0	547,517	0	0	0	8,172	04/01/2053	1.B Z
..3133KP-Q2-7	Freddie Mac Pool-FR RA7673	03/01/2025	PAYDOWN		199,502	199,502	195,730	195,916	0	3,586	0	3,586	0	199,502	0	0	0	2,526	07/01/2052	1.B Z
..3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	03/01/2025	PAYDOWN		365,354	365,354	374,146	372,676	0	(7,322)	0	(7,322)	0	365,354	0	0	0	1,610	05/01/2051	1.B Z
..91743P-DD-4	Utah Housing Corp-REVENUE BONDS	03/31/2025	CALL 100		33,452	33,452	34,920	34,769	0	11	0	11	0	34,780	0	(1,328)	(1,328)	98	02/21/2050	1.B FE
..31392E-PC-8	Fannie Mae REMICS-FNR 2002-58 PG	03/01/2025	PAYDOWN		7,364	7,364	7,761	7,481	0	(118)	0	(118)	0	7,364	0	0	0	76	09/01/2032	1.A
..31400C-DT-0	Fannie Mae Pool-POOL #CA4613	03/01/2025	PAYDOWN		10,536	10,536	10,702	10,603	0	(68)	0	(68)	0	10,536	0	0	0	113	11/01/2049	1.B Z
..3133TB-4G-2	Freddie Mac REMICS-FHR 1991 PG	03/01/2025	PAYDOWN		1,613	1,613	1,672	1,615	0	(2)	0	(2)	0	1,613	0	0	0	16	09/01/2027	1.A
..3133KR-BN-3	Freddie Mac Pool-FR RA9045	03/01/2025	PAYDOWN		281,915	281,915	277,510	277,697	0	4,218	0	4,218	0	281,915	0	0	0	4,530	05/01/2053	1.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..313921-JK-5	Fannie Mae REMICS-FNR 2001-57 PD	03/01/2025	PAYDOWN		1,822	1,822	1,921	1,851	0	(29)	0	(29)	0	1,822	0	0	0	21	10/01/2031	1.A
..313398-P7-8	Freddie Mac REMICS-FHR 2334 TD	03/01/2025	PAYDOWN		1,502	1,502	1,571	1,511	0	(10)	0	(10)	0	1,502	0	0	0	16	07/01/2031	1.A
..31400R-EJ-8	Fannie Mae Pool-POOL #CB5536	03/01/2025	PAYDOWN		634,450	634,450	641,686	641,456	0	(7,006)	0	(7,006)	0	634,450	0	0	0	7,931	01/01/2053	1.B Z
..3133TU-HJ-0	Freddie Mac REMICS-FHR 2322 SC	03/15/2025	PAYDOWN		0	0	10,315	0	0	0	0	0	0	0	0	0	0	8	05/15/2031	1.A
..31400S-TZ-4	Fannie Mae Pool-POOL #CB6867	03/01/2025	PAYDOWN		1,154,749	1,154,749	1,116,388	1,118,002	0	36,747	0	36,747	0	1,154,749	0	0	0	5,293	08/01/2053	1.B Z
..31400H-NJ-0	Fannie Mae Pool-POOL #CA9392	03/01/2025	PAYDOWN		774,674	774,674	782,179	780,943	0	(6,269)	0	(6,269)	0	774,674	0	0	0	2,525	03/01/2051	1.B Z
..31418E-XU-9	Fannie Mae Pool-POOL #MA5190	03/01/2025	PAYDOWN		369,199	369,199	366,877	366,982	0	2,217	0	2,217	0	369,199	0	0	0	7,857	11/01/2053	1.B Z
..31339G-HQ-7	Freddie Mac REMICS-FHR 2367 SA	03/15/2025	PAYDOWN		0	0	20,322	0	0	0	0	0	0	0	0	0	0	5	06/15/2031	1.A
..31418E-T6-7	Fannie Mae Pool-POOL #MA5072	03/01/2025	PAYDOWN		428,321	428,321	425,209	425,365	0	2,956	0	2,956	0	428,321	0	0	0	1,963	07/01/2053	1.B Z
..3140XL-W6-1	Fannie Mae Pool-POOL #FS5168	03/01/2025	PAYDOWN		363,119	363,119	356,651	356,881	0	6,238	0	6,238	0	363,119	0	0	0	5,634	06/01/2053	1.B Z
..31418D-JW-3	Fannie Mae Pool-POOL #MA3876	03/01/2025	PAYDOWN		46,361	46,361	46,477	46,400	0	(39)	0	(39)	0	46,361	0	0	0	268	12/01/2049	1.B Z
..31416K-WP-9	Fannie Mae Pool-POOL #AA2453	03/01/2025	PAYDOWN		115	115	117	116	0	(1)	0	(1)	0	115	0	0	0	1	02/01/2039	1.B Z
..31392C-EM-2	Fannie Mae REMIC Trust 2-FNW 2002-W2 AF5	03/01/2025	PAYDOWN		1,989	1,989	1,910	1,921	0	53	0	53	0	1,989	0	0	0	77	06/01/2032	1.A
..31388T-QZ-9	Fannie Mae Pool-POOL #614372	03/01/2025	PAYDOWN		488	488	559	511	0	(23)	0	(23)	0	488	0	0	0	6	01/01/2032	1.B Z
..3137FA-NH-7	Freddie Mac REMICS-FHR 4709 WI	03/01/2025	PAYDOWN		0	0	11,668	15,426	0	(254)	0	(254)	0	0	0	0	0	(30)	10/01/2038	1.A
..3133N3-VG-6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	03/01/2025	PAYDOWN		47,040	47,040	47,724	47,343	0	(303)	0	(303)	0	47,040	0	0	0	273	09/01/2049	1.B Z
..31396W-BR-6	Fannie Mae REMICS-FNR 2007-56 SN	03/25/2025	PAYDOWN		0	0	16,169	0	0	0	0	0	0	0	0	0	0	13	06/25/2037	1.A
..313399-B9-7	Freddie Mac REMICS-FHR 2344 SN	03/15/2025	PAYDOWN		0	0	39,987	0	0	0	0	0	0	0	0	0	0	4	08/15/2031	1.A
..3133TS-F2-4	Freddie Mac REMICS-FHR 2303 CK	03/01/2025	PAYDOWN		2,010	2,010	2,076	2,025	0	(15)	0	(15)	0	2,010	0	0	0	20	04/01/2031	1.A
..3140K2-LK-8	Fannie Mae Pool-POOL #B06629	03/01/2025	PAYDOWN		358,770	358,770	360,507	360,256	0	(1,487)	0	(1,487)	0	358,770	0	0	0	1,265	04/01/2051	1.B Z
..31398M-EL-6	Fannie Mae REMICS-FNR 2010-14 SJ	03/25/2025	PAYDOWN		0	0	48,115	1,333	0	(138)	0	(138)	0	0	0	0	0	76	03/25/2040	1.A
..31418D-YS-5	Fannie Mae Pool-POOL #MA4320	03/01/2025	PAYDOWN		258,880	258,880	263,896	263,125	0	(4,245)	0	(4,245)	0	258,880	0	0	0	1,205	04/01/2051	1.B Z
..3140K2-PV-0	Fannie Mae Pool-POOL #B06735	03/01/2025	PAYDOWN		312,492	312,492	313,200	313,078	0	(586)	0	(586)	0	312,492	0	0	0	1,011	05/01/2051	1.B Z
..312931-A6-5	Freddie Mac Gold Pool-FG A84529	03/01/2025	PAYDOWN		1,693	1,693	1,716	1,701	0	(8)	0	(8)	0	1,693	0	0	0	7	02/01/2039	1.B Z
..31397W-F3-4	Freddie Mac REMICS-FHR 3457 ES	03/15/2025	PAYDOWN		0	0	3,236	0	0	0	0	0	0	0	0	0	0	1	06/15/2038	1.A
..3133TU-S7-4	Freddie Mac REMICS-FHR 2357 QH	03/01/2025	PAYDOWN		3,881	3,881	4,070	3,936	0	(55)	0	(55)	0	3,881	0	0	0	42	09/01/2031	1.A
..3133KS-C6-7	Freddie Mac Pool-FR RA9993	03/01/2025	PAYDOWN		1,062,220	1,062,220	1,043,963	1,044,705	0	17,514	0	17,514	0	1,062,220	0	0	0	23,461	10/01/2053	1.B Z
..3137AC-TN-9	Freddie Mac REMICS-FHR 3897 LI	03/01/2025	PAYDOWN		0	0	98,986	33,768	0	(370)	0	(370)	0	0	0	0	0	1,567	01/01/2037	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					22,962,221	22,753,581	23,172,148	22,712,792	0	127,013	0	127,013	0	22,755,806	0	206,415	206,415	288,975	XXX	XXX
..86746F-AA-2	Sunnova Hestia II Issuer-SNVA 2024-GRID1	03/20/2025	PAYDOWN		205,441	205,441	205,750	177,118	0	(310)	0	(310)	0	205,441	0	0	0	1,842	07/20/2051	1.B FE
..86746B-AA-1	Helios Issuer LLC-SNVA 2023-GRID1 1A	03/20/2025	PAYDOWN		338,458	338,458	333,589	333,823	0	4,635	0	4,635	0	338,458	0	0	0	3,036	12/20/2050	1.B FE
..25477P-NF-8	District of Columbia Hou-REVENUE BONDS	03/31/2025	CALL 100		15,321	15,321	15,321	15,321	0	0	0	0	0	15,321	0	0	0	447	06/15/2045	1.B FE
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					559,220	559,220	554,660	526,262	0	4,325	0	4,325	0	559,220	0	0	0	5,325	XXX	XXX
..41161P-EX-7	HarborView Mortgage Loan-HVMLT 2004-5 2A	03/01/2025	PAYDOWN		2,594	2,594	2,081	2,533	0	61	0	61	0	2,594	0	0	0	23	06/01/2034	1.A FM
..576433-GM-2	MASTR Adjustable Rate Mo-MARM 2003-6 6A1	03/01/2025	PAYDOWN		4,820	4,820	4,639	4,662	0	158	0	158	0	4,820	0	0	0	24	12/01/2033	1.A FM
..12544B-AE-3	CHL Mortgage Pass-Throug-CWHL 2007-HY5 3	03/01/2025	PAYDOWN		3,907	3,907	3,041	3,628	0	279	0	279	0	3,907	0	0	0	37	09/01/2037	2.C FM
..126694-UN-6	CHL Mortgage Pass-Throug-CWHL 2005-31 2A	03/01/2025	PAYDOWN		76,593	61,226	58,910	59,619	0	2,012	0	2,012	0	76,593	0	0	0	479	01/01/2036	1.A FM
..25150M-AC-0	Deutsche Alt-A Securitie-DBALT 2007-RMP1	03/25/2025	PAYDOWN		103,456	103,456	81,472	100,410	0	(16,975)	0	(16,975)	0	103,456	0	0	0	396	12/25/2036	1.A FM
..65535V-NL-8	Nomura Asset Acceptance -NAA 2005-AR4 5A	03/25/2025	PAYDOWN		219,904	219,904	126,040	120,539	0	0	0	0	0	120,539	0	99,365	99,365	1,047	08/25/2035	1.A FM
..45203L-CT-8	Illinois Housing Develop-REVENUE BONDS	02/03/2025	VARIOUS		100,486	100,486	100,486	100,414	0	(1)	0	(1)	0	100,414	0	73	73	1,022	09/01/2034	1.A FE
..362341-XC-8	GSR Mortgage Loan Trust -GSR 2005-AR7 4A	03/01/2025	PAYDOWN		1,486	0	(199)	0	0	349	0	349	2,638	1,486	0	0	0	0	11/01/2035	3.C FM
..02660T-AR-4	American Home Mortgage I-AHM 2004-1 4A	03/01/2025	PAYDOWN		17,612	17,612	17,414	17,612	0	0	0	0	0	17,612	0	0	0	176	04/01/2044	4.C FM
..92538K-AB-9	Verus Securitization Tru-VERUS 2021-5 A2	03/01/2025	PAYDOWN		147,660	147,660	123,758	127,353	0	20,307	0	20,307	0	147,660	0	0	0	292	09/01/2066	1.A
..576433-C5-3	MASTR Adjustable Rate Mo-MARM 2005-6 5A2	03/01/2025	PAYDOWN		5,868	5,868	4,543	5,143	0	725	0	725	0	5,868	0	0	0	32	07/01/2035	4.A FM
..07386Y-AE-4	Bear Stearns ARM Trust 2-BSARM 2007-5 3A	03/01/2025	PAYDOWN		14,404	15,427	13,966	14,431	0	(240)	0	(240)	0	14,404	0	0	0	202	08/01/2047	1.A FM
..10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3	03/01/2025	PAYDOWN		20,303	20,303	20,223	20,303	0	0	0	0	0	20,303	0	0	0	164	07/01/2062	1.A
..92922F-3Q-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR12	03/01/2025	PAYDOWN		1,217	1,217	1,185	1,217	0	0	0	0	0	1,217	0	0	0	18	09/01/2035	1.B FM
..126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2	03/01/2025	PAYDOWN		90,674	90,674	92,714	90,029	0	645	0	645	0	90,674	0	0	0	611	10/01/2034	1.A FM
..65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1	03/01/2025	PAYDOWN		16,194	16,749	13,916	14,898	0	1,747	0	1,747	0	16,194	0	0	0	127	12/01/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92990G-AJ-2	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 3	03/01/2025	PAYDOWN		7,517	7,571	6,884	7,265	0	300	0	300	0	7,517	0	0	0	49	05/01/2037	1.A FM
67117D-AB-6	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A	03/01/2025	PAYDOWN		69,789	69,789	69,629	69,789	0	0	0	0	0	69,789	0	0	0	612	08/01/2062	1.A
94986C-AA-2	Wells Fargo Mortgage Bac-WFMBS 2007-AR4	03/01/2025	PAYDOWN		2,314	2,473	2,096	323	0	1,872	0	1,872	0	2,314	0	0	0	30	08/01/2037	1.A FM
885220-GK-3	Thornburg Mortgage Secur-TMST 2004-4 5A	03/01/2025	PAYDOWN		8,681	8,681	8,258	8,563	0	118	0	118	0	8,681	0	0	0	63	12/01/2044	1.A FM
75115L-AA-5	RALI Series 2007-QH7 Tru-RALI 2007-QH7 1	03/25/2025	PAYDOWN		6,882	6,882	6,331	6,730	0	152	0	152	0	6,882	0	0	0	43	08/25/2037	1.A FM
04285E-AC-1	Arroyo Mortgage Trust 20-ARRW 2022-2 A2	03/01/2025	PAYDOWN		125,264	125,264	121,277	122,810	0	2,454	0	2,454	0	125,264	0	0	0	1,098	07/01/2057	1.A
92925C-CC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR1 1	03/01/2025	PAYDOWN		13,053	13,053	10,540	11,154	0	1,899	0	1,899	0	13,053	0	0	0	85	01/01/2046	1.A FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB	03/01/2025	PAYDOWN		17,749	17,749	14,573	15,598	0	2,151	0	2,151	0	17,749	0	0	0	150	05/01/2035	1.A FM
92539N-AB-2	Verus Securitization Tru-VERUS 2022-7 A2	03/01/2025	PAYDOWN		212,884	212,884	210,213	211,164	0	1,720	0	1,720	0	212,884	0	0	0	1,616	07/01/2067	1.A
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A	03/01/2025	PAYDOWN		6,342	6,342	6,176	6,342	0	0	0	0	0	6,342	0	0	0	79	02/01/2035	1.A FM
86359A-MG-5	Structured Asset Securit-SASC 2003-AL1 A	03/01/2025	PAYDOWN		4,025	4,025	2,835	3,917	13	96	0	109	0	4,025	0	0	0	0	04/01/2031	6. *
12667F-RG-2	Alternative Loan Trust 2-CWALT 2004-J6 2	03/01/2025	PAYDOWN		175	175	176	175	0	0	0	0	0	175	0	0	0	2	11/01/2031	1.A FM
74958Y-AE-2	RFMSI Series 2007-S4 Tru-RFMSI 2007-S4 A	03/25/2025	PAYDOWN		30,226	31,145	23,123	24,916	0	5,654	(145)	5,799	0	30,226	0	0	0	365	04/25/2037	3.B FM
17030A-AA-3	CHNGE Mortgage Trust 202-CHNGE 2023-3 A1	03/11/2025	VARIOUS		2,548,307	2,521,815	2,505,266	2,511,324	0	1,478	0	1,478	0	2,512,802	0	35,505	35,505	327,497	07/01/2058	1.A FE
863579-RP-5	Structured Adjustable Ra-SARM 2005-11 1A	03/01/2025	PAYDOWN		6,841	6,900	5,585	5,849	0	1,030	0	1,030	0	6,841	0	0	0	87	05/01/2035	1.A FM
61748H-UF-6	Morgan Stanley Mortgage -MSM 2006-1AR 1A	03/25/2025	PAYDOWN		34,846	29,115	17,411	17,896	0	12,771	0	12,771	0	34,846	0	0	0	325	02/25/2036	4.B FM
81745C-AA-1	Sequoia Mortgage Trust 2-SEMT 2013-7 A1	03/01/2025	PAYDOWN		41,556	41,556	37,446	38,242	0	3,314	0	3,314	0	41,556	0	0	0	122	06/01/2043	1.A
92540R-AC-8	Verus Securitization Tru-VERUS 2024-9 A1	03/01/2025	PAYDOWN		318,907	318,907	318,906	318,907	0	0	0	0	0	318,907	0	0	0	2,897	11/01/2069	1.A FE
74958T-AB-9	RFMSI Series 2007-SA3 Tr-RFMSI 2007-SA3	03/01/2025	PAYDOWN		37,011	37,994	29,511	26,389	0	11,433	0	11,433	0	37,011	0	0	0	330	07/01/2037	1.A FM
251510-CV-3	Deutsche Alt-A Securitie-DBALT 2005-1 1A	03/25/2025	PAYDOWN		38,021	38,021	27,613	33,052	0	4,969	0	4,969	0	38,021	0	0	0	353	02/25/2035	1.A FM
026929-AA-7	American Home Mortgage I-AHM 2006-3 11A1	03/25/2025	PAYDOWN		29,201	29,201	22,358	24,435	0	4,775	9	4,766	0	29,201	0	0	0	188	12/25/2046	1.A FM
92538N-AC-1	Verus Securitization Tru-VERUS 2022-4 A3	03/01/2025	PAYDOWN		50,503	50,503	49,351	49,421	0	1,082	0	1,082	0	50,503	0	0	0	374	04/01/2067	1.B
17309A-AD-1	CitiMortgage Alternative-CMALT 2006-A1 1	03/01/2025	PAYDOWN		11,467	13,892	13,165	13,190	0	(1,505)	0	(1,505)	0	11,467	0	0	0	566	04/01/2036	1.F FM
46627M-CU-9	JP Morgan Alternative Lo-JPALT 2006-A1 2	03/01/2025	PAYDOWN		3,103	3,103	3,102	2,185	0	919	0	919	0	3,103	0	0	0	32	03/01/2036	1.A FM
86359A-ME-0	Structured Asset Securit-SASC 2003-AL1 A	03/01/2025	PAYDOWN		8,589	8,589	7,490	8,408	0	182	0	182	0	8,589	0	0	0	46	04/01/2031	6. *
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE	03/25/2025	PAYDOWN		104,882	104,888	90,503	108,343	0	(64,689)	0	(64,689)	0	104,882	0	0	0	791	01/25/2038	1.A FM
19688Q-AB-7	COLT 2024-INV4 Mortgage -COLT 2024-INV4	03/01/2025	PAYDOWN		199,481	199,481	199,481	199,481	0	0	0	0	0	199,481	0	0	0	1,688	05/01/2069	1.C FE
22942M-BF-2	CSMC Mortgage-Backed Tru-CSMC 2006-8 5A1	03/01/2025	PAYDOWN		22,570	22,386	21,826	23,271	0	(876)	0	(876)	0	22,570	0	0	0	313	10/01/2026	4.B FM
86359A-WT-6	Structured Asset Securit-SASC 2003-AL2 A	03/25/2025	PAYDOWN		15,256	15,256	11,861	13,184	0	2,072	0	2,072	0	15,256	0	0	0	0	01/25/2031	6. *
64831Y-AB-8	New Residential Mortgage-NRZT 2022-NQM5	03/01/2025	PAYDOWN		81,936	81,936	80,867	81,628	0	308	0	308	0	81,936	0	0	0	1,083	11/01/2052	1.A
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6	03/01/2025	PAYDOWN		57,385	57,385	55,304	55,471	0	1,913	0	1,913	0	57,385	0	0	0	336	08/01/2043	1.A
03464T-AB-5	Angel Oak Mortgage Trust-AOMT 2022-3 A2	03/01/2025	PAYDOWN		102,306	102,306	100,123	100,692	0	1,614	0	1,614	0	102,306	0	0	0	1,096	01/01/2067	1.B
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1	03/01/2025	PAYDOWN		31,554	31,554	32,185	31,714	0	(161)	0	(161)	0	31,554	0	0	0	99	10/01/2049	1.A
00249Y-AC-0	ADMT 2024-NQM6-ADMT 2024-NQM6 A1	03/01/2025	PAYDOWN		166,442	166,442	166,440	166,441	0	1	0	1	0	166,442	0	0	0	1,320	01/01/2070	1.A FE
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1	03/01/2025	PAYDOWN		87,811	135,619	71,722	67,251	0	47,588	0	47,588	0	87,811	0	0	0	1,628	08/01/2037	1.A FM
05948X-T2-7	Banc of America Mortgage-BOAMS 2004-A 2A	03/01/2025	PAYDOWN		5,595	5,595	5,511	5,599	0	(5)	0	(5)	0	5,595	0	0	0	70	02/01/2034	1.A FM
39538W-BE-7	GreenPoint Mortgage Fund-GPMF 2005-HY1 M	03/25/2025	PAYDOWN		338,252	338,252	244,176	328,715	0	9,538	0	9,538	0	338,252	0	0	0	2,984	07/25/2035	1.A FM
12663G-AC-1	COLT 2022-7 Mortgage Loa-COLT 2022-7 A3	03/01/2025	PAYDOWN		79,745	79,745	79,202	79,613	0	131	0	131	0	79,745	0	0	0	701	04/01/2067	1.F FE
59023P-AB-9	Merrill Lynch Mortgage I-MLCC 2006-3 2A1	03/01/2025	PAYDOWN		19,434	19,434	16,696	16,877	0	2,557	0	2,557	0	19,435	0	0	0	205	10/01/2036	5.B FM
12558M-AG-7	CIT Home Equity Loan Tru-CITHE 2002-1 AF	03/01/2025	PAYDOWN		2,908	2,908	2,977	2,893	0	16	0	16	0	2,908	0	0	0	18	02/01/2030	1.A FM
059523-AX-8	Banc of America Funding -BAFC 2007-5 7A1	03/01/2025	PAYDOWN		10	17,592	10,264	11,397	0	(3,263)	0	(3,263)	0	10	0	0	0	154	07/01/2047	1.A FM
03464B-AB-4	Angel Oak Mortgage Trust-AOMT 2022-1 A2	03/01/2025	PAYDOWN		428,944	428,944	428,940	428,940	0	4	0	4	0	428,944	0	0	0	1,986	12/01/2066	1.A
92538X-AC-9	Verus Securitization Tru-VERUS 2022-2 A3	03/01/2025	PAYDOWN		77,571	77,571	72,129	0	0	5,442	0	5,442	0	77,571	0	0	0	439	02/01/2067	1.A
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A	03/01/2025	PAYDOWN		105	127	120	94	0	41	0	41	0	105	0	0	0	2	10/01/2036	1.A FM
058931-BL-9	Banc of America Funding -BAFC 2006-3 5A8	03/01/2025	PAYDOWN		2,365	2,515	2,552	2,316	0	204	0	204	0	2,365	0	0	0	26	03/01/2036	3.C FM
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15	03/01/2025	PAYDOWN		2,443	4,201	3,881	2,946	0	1,115	0	1,115	0	2,443	0	0	0	75	10/01/2035	1.A FM
41161V-AC-4	HarborView Mortgage Loan-HVMLT 2006-7 2A	03/19/2025	PAYDOWN		959	784	557	724	0	(1,584)	0	(1,584)	0	959	0	0	0	0	09/19/2046	1.A FM
05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A	03/01/2025	PAYDOWN		16,889	18,303	17,320	17,505	0	256	0	256	0	16,889	0	0	0	256	01/01/2036	1.A FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A	03/01/2025	PAYDOWN		0	30,895	20,646	22,564	0	(1,184)	0	(1,184)	0	0	0	0	0	344	08/01/2036	1.A FM
073880-AD-8	Bear Stearns ARM Trust 2-BSARM 2007-1 2A	03/01/2025	PAYDOWN		24,474	29,371	26,166	28,172	0	502	0	502	0	24,474	0	0	0	337	02/01/2047	3.C FM
74958W-AC-0	RFMSI Series 2007-SA1 Tr-RFMSI 2007-SA1	03/01/2025	PAYDOWN		40	1,431	811	785	0	51	0	51	0	40	0	0	0	18	02/01/2037	1.A FM
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1	03/01/2025	PAYDOWN		20,706	20,706	20,428	20,475	0	230	0	230	0	20,706	0	0	0	96	09/01/2043	1.A
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3	03/01/2025	PAYDOWN		235,703	235,703	214,195	219,365	0	16,338	0	16,338	0	235,703	0	0	0	1,456	06/01/2058	1.A
058927-AG-9	Banc of America Funding -BAFC 2006-A 3A2	03/01/2025	PAYDOWN		6,030	5,998	5,236	5,869	0	134	0	134	0	6,030	0	0	0	58	02/01/2036	3.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69381J-AA-0	PRPM 2024-RCF5 LLC-PRPM 2024-RCF5 A1	03/25/2025	PAYDOWN		555,794	555,794	542,026	542,503	0	13,291	0	13,291	0	555,794	0	0	0	3,338	08/25/2054	1.A
45276Q-AA-2	Imperial Fund Mortgage T-IMPRL 2022-NQM5	03/01/2025	PAYDOWN		128,474	128,474	128,473	128,474	0	0	0	0	0	128,474	0	0	0	991	08/01/2067	1.A
05532T-AF-9	BCAP LLC 2010-RR1 Trust-BCAP 2010-RR1 2A	03/01/2025	PAYDOWN		133,393	133,393	58,026	121,872	0	11,521	0	11,521	0	133,393	0	0	0	1,601	06/01/2045	1.A FM
059522-AA-0	Banc of America Funding -BAFC 2007-C 6A1	02/20/2025	PAYDOWN		27,795	27,795	23,904	27,795	0	0	0	0	0	27,795	0	0	0	217	05/20/2047	1.A FM
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2	03/01/2025	PAYDOWN		3,431	3,431	3,045	3,396	0	35	0	35	0	3,431	0	0	0	31	07/01/2035	1.A FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A	03/01/2025	PAYDOWN		4,896	4,896	4,206	4,429	0	467	0	467	0	4,896	0	0	0	92	10/01/2035	1.A FM
19688M-AB-6	COLT 2022-8 Mortgage Loa-COLT 2022-8 A2	03/01/2025	PAYDOWN		154,881	154,881	153,586	154,507	0	374	0	374	0	154,881	0	0	0	1,560	08/01/2067	1.C FE
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C	03/25/2025	PAYDOWN		24,834	24,834	19,743	23,194	0	1,640	0	1,640	0	24,834	0	0	0	247	10/25/2034	1.A FM
12647G-BZ-0	CSMC Trust 2013-IVR4-CSMC 2013-IVR4 A20	03/01/2025	PAYDOWN		6,708	6,708	6,552	6,576	0	132	0	132	0	6,708	0	0	0	29	07/01/2043	1.A
02152A-AS-8	Alternative Loan Trust 2-CWALT 2007-16CB	03/25/2025	PAYDOWN		31,505	31,505	19,193	19,532	0	11,973	0	11,973	0	31,505	0	0	0	174	08/25/2037	1.A FM
92839H-AA-4	Vista Point Securitizati-VSTA 2024-CES1	03/01/2025	PAYDOWN		504,623	504,623	504,618	504,620	0	(3)	0	(3)	0	504,623	0	0	0	18,230	05/01/2054	1.A FE
79582M-AA-9	Saluda Grade Alternative-GRADE 2024-FIG5	03/01/2025	PAYDOWN		470,081	470,081	470,081	470,081	0	0	0	0	0	470,081	0	0	0	4,677	04/01/2054	1.A FE
06744Y-AA-1	Barclays Mortgage Loan T-BARC 2022-INV1	03/01/2025	PAYDOWN		362,713	362,713	362,708	362,713	0	0	0	0	0	362,713	0	0	0	2,658	02/01/2062	1.A
05949C-KX-3	Banc of America Mortgage-BOAMS 2005-J 4A	03/01/2025	PAYDOWN		12,877	14,041	11,392	11,994	0	1,211	0	1,211	0	12,877	0	0	0	93	11/01/2035	1.A FM
26844L-AC-2	EFMT 2024-INV2-EFMT 2024-INV2 A3	03/01/2025	PAYDOWN		85,503	85,503	85,503	85,503	0	0	0	0	0	85,503	0	0	0	1,504	10/01/2069	1.G FE
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A	03/01/2025	PAYDOWN		117,009	117,009	106,588	101,552	0	18,717	0	18,717	0	117,009	0	0	0	778	02/01/2037	1.A FM
12665E-AD-2	CSMC 2022-NQM4 Trust-CSMC 2022-NQM4 A2	03/01/2025	PAYDOWN		83,023	83,023	80,792	81,787	0	763	0	763	0	83,023	0	0	0	771	06/01/2067	1.C
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A	03/01/2025	PAYDOWN		18,992	21,164	19,268	19,400	0	1,668	0	1,668	0	18,992	0	0	0	152	03/01/2037	4.B FM
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A	03/01/2025	PAYDOWN		11,558	11,904	4,478	7,816	0	457	0	457	0	11,558	0	0	0	37	03/01/2036	1.A FM
22757H-AB-7	Cross 2024-H5 Mortgage T-CROSS 2024-H5 A	03/01/2025	PAYDOWN		298,574	298,574	298,571	298,572	0	1	0	1	0	298,574	0	0	0	7,139	08/01/2069	1.C FE
93364F-AH-4	WaMu Mortgage Pass-Throu-WAMU 2007-HY7 3	03/01/2025	PAYDOWN		24,837	24,405	24,647	25,335	0	(1,905)	0	(1,905)	0	24,837	0	0	0	425	07/01/2037	5.A FM
16162Y-AL-9	Chase Mortgage Finance T-CHASE 2006-S4 A	03/25/2025	PAYDOWN		5	5	2	2	0	3	0	3	0	5	0	0	0	0	12/25/2036	1.A FM
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1	03/01/2025	PAYDOWN		961	961	899	948	0	13	0	13	0	961	0	0	0	13	06/01/2035	1.A FM
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1	03/01/2025	PAYDOWN		208,576	208,576	210,922	210,687	0	(2,111)	0	(2,111)	0	208,576	0	0	0	878	04/01/2051	1.A
47232C-AH-7	Jefferies Resecuritizati-JMAC 2009-R1 4A	03/01/2025	PAYDOWN		(9,144)	14,610	10,776	12,585	0	(7,214)	0	(7,214)	0	(7,768)	0	(1,376)	(1,376)	256	06/01/2037	1.A FM
12598R-AA-1	COLT 2021-5 Mortgage Loa-COLT 2021-5 A1	03/01/2025	PAYDOWN		139,534	139,534	126,453	129,341	0	10,193	0	10,193	0	139,534	0	0	0	425	11/01/2066	1.A FE
19688E-AA-6	COLT 2021-1 Mortgage Loa-COLT 2021-1 A1	03/01/2025	PAYDOWN		429,555	429,555	378,008	392,931	0	36,624	0	36,624	0	429,555	0	0	0	774	06/01/2066	1.A FE
16159W-AC-8	Chase Home Lending Mortg-CHASE 2019-1 A3	03/01/2025	PAYDOWN		33,602	33,602	34,400	34,393	0	(791)	0	(791)	0	33,602	0	0	0	231	03/01/2050	1.A
03464P-AC-1	Angel Oak Mortgage Trust-AOMT 2022-2 A3	03/01/2025	PAYDOWN		160,603	160,603	160,199	160,241	0	362	0	362	0	160,603	0	0	0	1,012	01/01/2067	1.B
92540P-AB-4	VERUS 2024-8-VERUS 2024-8 A2	03/01/2025	PAYDOWN		279,451	279,451	279,447	279,411	0	39	0	39	0	279,451	0	0	0	2,949	10/01/2069	1.A
12569C-AC-5	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1	03/01/2025	PAYDOWN		236,417	236,417	233,054	235,496	0	921	0	921	0	236,417	0	0	0	2,350	06/01/2067	1.A
362341-FN-4	GSR Mortgage Loan Trust -GSR 2005-AR4 3A	03/01/2025	PAYDOWN		5,217	5,220	3,940	3,888	0	1,331	0	1,331	0	5,217	0	0	0	72	07/01/2035	3.B FM
26844Q-AA-5	EFMT 2023-1-EFMT 2023-1 A1	03/01/2025	PAYDOWN		149,312	149,312	147,539	148,250	0	1,062	0	1,062	0	149,312	0	0	0	2,874	02/01/2068	1.A
41161P-TN-3	HARBORVIEW MORTGAGE LOAN-SERIES 2005-10	03/19/2025	PAYDOWN		1,494	1,494	869	914	0	580	0	580	0	1,494	0	0	0	12	11/19/2035	1.A FM
576433-XA-9	MASTR Adjustable Rate Mo-MARM 2005-1 3A1	03/01/2025	PAYDOWN		2,259	2,259	2,146	2,168	0	92	0	92	0	2,259	0	0	0	12	02/01/2035	1.A FM
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1	03/01/2025	PAYDOWN		74,958	74,958	74,958	74,958	0	0	0	0	0	74,958	0	0	0	818	08/01/2067	1.C
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1	03/01/2025	PAYDOWN		475,897	475,897	475,896	475,891	0	6	0	6	0	475,897	0	0	0	1,047	01/01/2065	1.A FE
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1	03/01/2025	PAYDOWN		36,508	36,508	35,827	36,096	0	412	0	412	0	36,508	0	0	0	268	07/01/2052	1.A
92927X-AC-8	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY6	03/01/2025	PAYDOWN		40,695	39,064	33,754	37,380	0	1,906	0	1,906	0	40,695	0	0	0	245	06/01/2037	4.B FM
85571R-AA-8	Starwood Mortgage Reside-STAR 2022-3 A1	03/01/2025	PAYDOWN		66,353	66,353	65,908	66,353	0	0	0	0	0	66,353	0	0	0	238	03/01/2067	1.A FE
05950P-AF-0	Banc of America Funding -BAFC 2006-H 2A3	03/01/2025	PAYDOWN		63,882	65,980	57,796	58,231	0	7,439	0	7,439	0	63,882	0	0	0	798	09/01/2046	1.A FM
466308-AE-3	JP Morgan Alternative Lo-JPALT 2008-R3 3	03/01/2025	PAYDOWN		20,559	20,559	18,627	15,859	0	4,700	0	4,700	0	20,559	0	0	0	(2)	05/01/2037	1.A FM
94985A-AA-7	Wells Fargo Mortgage Bac-WFMBS 2006-AR15	03/01/2025	PAYDOWN		1,312	1,977	1,836	2,018	0	(1,792)	0	(1,792)	0	1,388	0	(76)	(76)	(197)	10/01/2036	4.A FM
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13	03/25/2025	PAYDOWN		2,163	3,854	2,591	2,911	0	503	0	503	0	2,163	0	0	0	72	09/25/2036	1.A FM
32052E-AA-7	First Horizon Mortgage P-FHASI 2006-AR3	03/01/2025	PAYDOWN		369	381	240	239	0	139	0	139	0	369	0	0	0	3	11/01/2036	1.A FM
863579-C3-0	Structured Adjustable Ra-SARM 2005-21 6A	03/01/2025	PAYDOWN		86,641	86,643	76,067	81,574	0	5,069	0	5,069	0	86,641	0	0	0	788	11/01/2035	1.A FM
36169K-AA-4	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A1	03/01/2025	PAYDOWN		35,613	35,613	35,448	35,613	0	0	0	0	0	35,613	0	0	0	337	02/01/2067	1.A
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1	03/01/2025	PAYDOWN		47,256	47,256	46,045	46,214	0	1,042	0	1,042	0	47,256	0	0	0	337	09/01/2043	1.A
92925G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2006-AR16	03/01/2025	PAYDOWN		37,828	38,237	35,978	37,807	0	402	0	402	0	37,828	0	0	0	536	12/01/2036	4.C FM
863579-VH-8	Structured Adjustable Ra-SARM 2005-17 1A	03/01/2025	PAYDOWN		8,935	8,935	8,552	8,926	0	9	0	9	0	8,935	0	0	0	124	08/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8	03/01/2025	PAYDOWN		14,578	14,582	8,536	8,474	0	7,252	0	7,252	0	14,578	0	0	0	82	08/01/2035	2.E FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1	02/01/2025	PAYDOWN		26,904	26,691	18,556	18,709	0	13,054	(209)	13,263	194	26,904	0	0	0	510	10/01/2035	4.C FM
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12	03/01/2025	PAYDOWN		408,754	408,754	374,010	359,596	0	49,158	0	49,158	0	408,754	0	0	0	2,568	11/01/2048	1.A
22541Q-XS-6	Credit Suisse First Bost-CSFB 2003-23 DB	03/01/2025	PAYDOWN		29,712	29,712	29,731	29,652	0	60	0	60	0	29,712	0	0	0	290	09/01/2033	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92922F-J5-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR6 2	03/25/2025	PAYDOWN		65,016	65,016	54,065	62,825	0	2,192	0	2,192	0	65,016	0	0	0	784	04/25/2045	1.A FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6	03/01/2025	PAYDOWN		1,832	3,311	1,983	2,394	0	402	0	402	0	1,832	0	0	0	34	04/01/2037	1.A FM
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9	03/01/2025	PAYDOWN		27,061	27,280	21,299	23,961	0	3,282	0	3,282	0	27,061	0	0	0	356	02/01/2036	1.A FM
885220-GB-3	Thornburg Mortgage Secur-TMST 2004-4 1A	03/25/2025	PAYDOWN		3,179	3,179	3,032	3,106	0	73	0	73	0	3,179	0	0	0	38	12/25/2044	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5	03/01/2025	PAYDOWN		31,662	30,275	27,694	28,173	0	2,223	0	2,223	0	31,662	0	0	0	350	09/01/2036	1.A FM
92979D-AC-9	Wachovia Mortgage Loan T-WMLT 2007-A 2A1	03/01/2025	PAYDOWN		39,923	39,923	35,486	36,221	0	3,702	0	3,702	0	39,923	0	0	0	351	03/01/2037	1.A FM
78473T-AJ-9	STARM Mortgage Loan Trus-STARM 2007-2 4A	03/01/2025	PAYDOWN		1,079	1,079	612	543	0	1,268	0	1,268	0	1,079	0	0	0	31	04/01/2037	1.A FM
93363N-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR12	03/01/2025	PAYDOWN		23,155	24,789	23,433	25,101	0	(406)	0	(406)	0	23,155	0	0	0	220	10/01/2036	4.B FM
52523M-AD-2	Lehman XS Trust 2006-15-LXS 2006-15 A4	03/25/2025	PAYDOWN		15,884	15,775	8,720	12,140	0	1,603	0	1,603	0	15,884	0	0	0	83	10/25/2036	1.A FM
196919-AA-2	COLT 2024-INV3 Mortgage -COLT 2024-INV3	03/01/2025	PAYDOWN		421,827	421,827	421,827	421,827	0	0	0	0	0	421,827	0	0	0	4,372	09/01/2069	1.A FE
74928R-AB-0	RBSSP Resecuritization T-RBSSP 2009-10 1	03/01/2025	PAYDOWN		2,615	2,620	1,711	1,818	0	623	0	623	0	2,615	0	0	0	23	08/01/2035	1.A FM
23242L-AB-9	CWHEQ Revolving Home Equ-CWHEL 2006-F 2A	03/17/2025	PAYDOWN		3,433	3,433	2,399	3,216	0	217	0	217	0	3,433	0	0	0	27	07/15/2036	1.A FM
17312V-AA-6	Citigroup Mortgage Loan -CMLTI 2007-6 1A	03/01/2025	PAYDOWN		(542)	3,237	1,130	2,094	0	(3,076)	0	(3,076)	0	(542)	0	0	0	58	03/01/2037	1.A FM
17307G-RE-0	Citigroup Mortgage Loan -CMLTI 2005-2 1A	03/01/2025	PAYDOWN		4,232	4,232	3,940	4,203	0	29	0	29	0	4,232	0	0	0	33	05/01/2035	1.A FM
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1	03/01/2025	PAYDOWN		7,227	7,227	7,332	7,392	0	(165)	0	(165)	0	7,227	0	0	0	42	11/01/2049	1.A
885220-HM-8	Thornburg Mortgage Secur-TMST 2005-2 A1	03/25/2025	PAYDOWN		4,940	4,940	4,943	4,940	0	0	0	0	0	4,940	0	0	0	88	07/25/2045	1.A FM
85573J-AA-4	Starwood Mortgage Reside-STAR 2021-3 A1	03/01/2025	PAYDOWN		78,947	78,947	73,124	73,929	0	5,018	0	5,018	0	78,947	0	0	0	100	06/01/2056	1.A
17309B-AB-3	Citigroup Mortgage Loan -CMLTI 2006-WF2	03/01/2025	PAYDOWN		2,863	2,863	1,137	1,146	0	1,717	0	1,717	0	2,863	0	0	0	16	05/01/2036	1.A FM
03464T-AA-7	Angel Oak Mortgage Trust-AOMT 2022-3 A1	03/01/2025	PAYDOWN		153,454	153,454	151,811	152,556	0	897	0	897	0	153,454	0	0	0	1,078	01/01/2067	1.A
05990E-AD-2	Banc of America Funding -BAFC 2012-R6 2A	03/26/2025	PAYDOWN		79,721	79,721	69,378	78,059	0	1,661	0	1,661	0	79,721	0	0	0	861	07/26/2036	2.C FM
12660B-AC-5	Credit Suisse Mortgage C-CSMC 2022-ATH1	03/01/2025	PAYDOWN		794,058	794,058	794,051	794,053	0	5	0	5	0	794,058	0	0	0	5,876	01/01/2067	1.A
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6	03/01/2025	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	06/01/2037	1.A FM
466247-QP-1	JP Morgan Mortgage Trust-JPMMT 2005-A3 7	03/01/2025	PAYDOWN		17,912	17,917	16,474	15,270	0	2,646	0	2,646	0	17,912	0	0	0	295	06/01/2035	1.A FM
17025R-AA-3	COUNTRYWIDE HOME LOANS-SERIES 2007-HY4 C	03/01/2025	PAYDOWN		44,473	44,440	32,101	35,891	0	(4,623)	0	(4,623)	0	44,473	0	0	0	1,805	09/01/2047	1.A FM
41161P-EZ-2	HarborView Mortgage Loan-HVMLT 2004-5 3A	03/01/2025	PAYDOWN		6,408	6,408	6,380	6,408	0	0	0	0	0	6,408	0	0	0	49	06/01/2034	1.A FM
19688L-AA-0	COLT 2022-5 Mortgage Loa-COLT 2022-5 A1	03/01/2025	PAYDOWN		166,818	166,818	166,767	166,818	0	0	0	0	0	166,818	0	0	0	1,274	04/01/2067	1.A FE
74923G-AC-7	RALI Series 2007-QA1 Tru-RALI 2007-QA1 A	03/25/2025	PAYDOWN		15,741	17,243	12,851	14,425	0	2,329	28	2,301	0	15,741	0	0	0	134	01/25/2037	1.A FM
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5	03/01/2025	PAYDOWN		41,598	41,598	41,494	41,349	0	249	0	249	0	41,598	0	0	0	505	06/01/2034	1.A FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1	03/01/2025	PAYDOWN		2,382	6,526	6,238	6,322	0	230	0	230	0	2,382	0	0	0	108	02/01/2036	5.A FM
161630-BA-5	Chase Mortgage Finance T-CHASE 2007-A1 1	03/01/2025	PAYDOWN		1,868	1,868	1,809	1,861	0	8	0	8	0	1,868	0	0	0	18	02/01/2037	1.A FM
32056J-AA-2	First Horizon Mortgage P-FHASI 2007-AR3	03/01/2025	PAYDOWN		0	3	2	1	0	1	0	1	0	0	0	0	0	0	11/01/2037	1.A FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A	03/01/2025	PAYDOWN		45,498	60,426	53,437	55,623	0	4,319	0	4,319	0	45,497	0	0	0	447	07/01/2037	5.A FM
26846C-AB-2	EFMT 2025-NQM1-EFMT 2025-NQM1 A2	03/01/2025	PAYDOWN		24,645	24,645	24,645	0	0	0	0	0	0	24,645	0	0	0	140	01/01/2070	1.C FE
93934N-AC-9	Washington Mutual Morta-WMALT 2006-5 1A	03/01/2025	PAYDOWN		4,853	8,236	6,867	7,440	0	568	0	568	0	4,853	0	0	0	106	07/01/2036	4.C FM
17309N-AG-6	Citicorp Residential Mor-CRMSI 2006-1 M1	03/01/2025	PAYDOWN		83,279	83,279	79,792	82,844	0	435	0	435	0	83,279	0	0	0	977	07/01/2036	1.A FM
12566V-AE-2	CitiMortgage Alternative-CMALT 2007-A4 1	03/01/2025	PAYDOWN		13,109	15,770	13,776	14,086	0	1,403	0	1,403	0	13,109	0	0	0	113	04/01/2037	1.G FM
36831B-CF-9	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B2	03/01/2025	PAYDOWN		18,600	18,600	19,404	19,330	0	(731)	0	(731)	0	18,600	0	0	0	336	01/01/2054	1.A
00077B-4W-0	ABN Amro Mortgage Corp-AMAC 2002-9 A30	03/01/2025	PAYDOWN		201	201	203	196	0	5	0	5	0	201	0	0	0	2	12/01/2032	1.A FM
31684E-AA-5	FIGRE Trust 2023-HE1a2-FIGRE 2023-HE1A2	03/25/2025	PAYDOWN		2,304,849	2,304,849	2,281,764	2,284,009	0	20,840	0	20,840	0	2,304,849	0	0	0	36,136	11/25/2053	1.A PL
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2	03/01/2025	PAYDOWN		12,115	12,115	3,742	3,800	0	8,315	0	8,315	0	12,115	0	0	0	37	01/01/2036	1.A FM
126694-BE-7	CHL Mortgage Pass-Throug-CWHL 2005-HYB6	03/01/2025	PAYDOWN		4,443	4,443	3,768	4,049	0	394	0	394	0	4,443	0	0	0	52	10/01/2035	1.A FM
76110H-HB-5	RALI Series 2004-QA6 Tru-RALI 2004-QA6 N	03/01/2025	PAYDOWN		5,771	4,735	3,959	4,033	0	174	0	174	0	5,771	0	0	0	35	12/01/2034	1.A FM
05952G-AV-3	Banc of America Funding -BAFC 2007-D 3A3	03/01/2025	PAYDOWN		412	3,589	3,339	3,647	0	(232)	0	(232)	0	412	0	0	0	25	06/01/2037	3.A FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5	03/01/2025	PAYDOWN		10,684	10,684	9,671	9,100	0	1,584	0	1,584	0	10,684	0	0	0	152	11/01/2035	2.C FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2	03/01/2025	PAYDOWN		125,882	125,882	113,395	115,586	0	10,296	0	10,296	0	125,882	0	0	0	1,878	03/01/2034	1.A FM
16159X-AV-4	Chase Home Lending Mortg-CHASE 2024-8 A9	03/01/2025	PAYDOWN		491,445	491,445	489,295	489,426	0	2,019	0	2,019	0	491,445	0	0	0	4,898	08/01/2055	1.A
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A	03/01/2025	PAYDOWN		1,753	3,614	3,589	3,556	0	(3,068)	0	(3,068)	0	1,753	0	0	0	187	04/01/2047	2.G FM
05990H-AT-0	Banc of America Funding -BAFC 2010-R2 4A	03/01/2025	PAYDOWN		28,031	33,962	23,707	27,074	0	4,223	(3,576)	7,799	0	28,031	0	0	0	474	08/01/2036	1.G FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5	03/01/2025	PAYDOWN		10,373	12,098	8,568	10,926	0	623	0	623	0	10,373	0	0	0	202	08/01/2036	1.A FM
81743C-AE-5	Sequoia Mortgage Trust 2-SEMT 2024-5 A5	03/01/2025	PAYDOWN		362,847	362,847	360,806	361,332	0	1,515	0	1,515	0	362,847	0	0	0	3,338	06/01/2054	1.A
36157N-FL-3	GE Mortgage Services LLC-GECMS 1997-HE4	03/01/2025	PAYDOWN		1,015	1,015	801	(104)	0	1,119	0	1,119	0	1,015	0	0	0	2	12/01/2028	1.A FM
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB	03/01/2025	PAYDOWN		8,518	7,686	5,268	4,423	0	3,501	0	3,501	0	8,518	0	0	0	176	09/01/2036	4.A FM
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1	03/01/2025	PAYDOWN		308,459	308,459	312,251	311,925	0	(3,465)	0	(3,465)	0	308,459	0	0	0	1,285	04/01/2051	1.A
863579-UU-0	Structured Adjustable Ra-SARM 2005-15 4A	03/01/2025	PAYDOWN		20,441	20,422	17,097	17,334	0	2,519	0	2,519	0	20,441	0	0	0	335	07/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254T-TN-4	Impac Secured Assets Tru-IMSA 2006-1 2A1	03/25/2025	PAYDOWN		45	45	32	42	0	3	0	3	0	45	0	0	0	0	05/25/2036	1.A FM
92539G-AB-7	Verus Securitization Tru-VERUS 2023-3 A2	03/12/2025	VARIOUS		3,028,942	3,019,836	3,019,797	3,019,819	0	(7)	0	(7)	0	3,019,812	0	9,131	9,131	54,295	03/01/2068	1.A
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14	03/25/2025	PAYDOWN		33,260	33,260	29,118	33,251	0	10	0	10	0	33,260	0	0	0	183	10/25/2036	1.A FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3	03/01/2025	PAYDOWN		22,432	22,432	6,200	6,350	0	15,752	0	15,752	0	22,432	0	0	0	54	03/01/2037	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1	03/25/2025	PAYDOWN		124,944	124,944	106,553	117,195	0	(2,078)	0	(2,078)	0	124,944	0	0	0	1,337	02/25/2036	1.A FM
46658G-AT-9	JP Morgan Mortgage Trust-JPMMT 2024-8 A9	03/01/2025	PAYDOWN		228,089	228,089	228,196	228,190	0	(100)	0	(100)	0	228,089	0	0	0	1,940	01/01/2055	1.A
67118H-AC-4	OBX 2024-NQM2 Trust-OBX 2024-NQM2 A2	03/01/2025	PAYDOWN		269,799	269,799	269,795	269,796	0	3	0	3	0	269,799	0	0	0	2,999	12/01/2063	1.A
64831Q-AA-1	New Residential Mortgage-NRZT 2022-NQM3	03/01/2025	PAYDOWN		799,692	799,692	787,922	791,994	0	7,698	0	7,698	0	799,692	0	0	0	5,335	04/01/2062	1.A
41161P-FV-0	HarborView Mortgage Loan-HVMLT 2004-6 5A	03/01/2025	PAYDOWN		101,085	101,085	102,473	102,437	0	(1,352)	0	(1,352)	0	101,085	0	0	0	478	08/01/2034	2.C FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6	03/01/2025	PAYDOWN		137,081	101,158	91,674	91,888	0	12,336	0	12,336	0	137,081	0	0	0	2,569	09/01/2035	1.D FM
881561-LE-2	Terwin Mortgage Trust Se-TMTS 2004-11HE	03/25/2025	PAYDOWN		12,072	12,072	9,673	11,553	0	519	0	519	0	12,072	0	0	0	135	10/25/2035	1.A FM
924926-AE-8	Verus Securitization Tru-VERUS 2024-R1 A	03/01/2025	PAYDOWN		378,279	378,279	378,273	378,274	0	5	0	5	0	378,279	0	0	0	3,144	09/01/2069	1.F FE
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C	03/25/2025	PAYDOWN		1,622	3,013	2,380	1,727	0	1,090	0	1,090	0	1,622	0	0	0	26	07/25/2036	1.A FM
03464P-AB-3	Angel Oak Mortgage Trust-AOMT 2022-2 A2	03/01/2025	PAYDOWN		160,603	160,603	160,355	160,381	0	222	0	222	0	160,603	0	0	0	985	01/01/2067	1.A
12566X-AM-0	CitiMortgage Alternative-CMALT 2007-A7 2	03/01/2025	PAYDOWN		17,604	18,046	16,885	17,436	0	908	(50)	958	0	17,604	0	0	0	1,496	07/01/2037	4.B FM
36242D-FX-6	GSR Mortgage Loan Trust -GSR 2004-11 3A1	03/01/2025	PAYDOWN		1,084	1,084	1,086	1,084	0	0	0	0	0	1,084	0	0	0	14	09/01/2034	1.A FM
06744W-AA-5	Barclays Mortgage Loan T-BARC 2025-NQM1	03/01/2025	PAYDOWN		17,512	17,512	17,512	0	0	0	0	0	0	17,512	0	0	0	157	01/01/2065	1.A FE
92540N-AB-9	Verus Securitization Tru-VERUS 2024-INV2	03/01/2025	PAYDOWN		163,072	163,072	163,071	163,071	0	1	0	1	0	163,072	0	0	0	1,436	08/01/2069	1.A
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A	03/01/2025	PAYDOWN		36,887	36,752	16,977	29,188	0	7,209	0	7,209	0	36,887	0	0	0	290	06/01/2037	1.A FM
07401C-AS-2	Bear Stearns ARM Trust 2-BSARM 2007-4 21	03/01/2025	PAYDOWN		16,691	15,681	14,008	14,382	0	1,554	0	1,554	0	16,691	0	0	0	174	06/01/2047	2.A FM
12668A-4C-6	Alternative Loan Trust 2-CWALT 2005-1M1	03/25/2025	PAYDOWN		4,096	4,096	2,685	1,411	0	2,685	0	2,685	0	4,096	0	0	0	24	01/25/2036	1.A FM
21075W-CJ-2	ContiMortgage Home Equit-CONHE 1996-1 A7	01/01/2025	PAYDOWN		1,014	1,014	1,013	135	0	879	0	879	0	1,014	0	0	0	21	03/01/2027	1.A FM
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A	03/01/2025	PAYDOWN		4	5,880	3,594	1,357	0	3,198	0	3,198	0	4	0	0	0	48	03/01/2036	1.A FM
36169K-AB-2	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A2	03/01/2025	PAYDOWN		130,584	130,584	128,016	128,565	0	2,018	0	2,018	0	130,584	0	0	0	1,231	02/01/2067	1.D
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1	03/25/2025	PAYDOWN		3,846	3,846	2,885	2,126	0	1,720	0	1,720	0	3,846	0	0	0	39	10/25/2046	1.A FM
05952G-AT-8	Banc of America Funding -BAFC 2007-D 3A1	03/01/2025	PAYDOWN		286	2,494	2,318	2,418	0	(48)	0	(48)	0	286	0	0	0	16	06/01/2037	1.A FM
55286E-AC-2	MFA 2022-NQM3 Trust-MFRA 2022-NQM3 A3	03/01/2025	PAYDOWN		331,895	331,895	323,342	327,743	0	4,152	0	4,152	0	331,895	0	0	0	2,882	09/01/2067	1.B
881561-VY-7	Terwin Mortgage Trust Se-TMTS 2005-12AL	03/01/2025	PAYDOWN		261,962	261,962	252,933	255,273	0	6,690	0	6,690	0	261,962	0	0	0	2,692	07/01/2036	1.A FM
007036-SE-7	Adjustable Rate Mortgage-ARMT 2005-9 5A1	01/27/2025	PAYDOWN		15,583	15,583	10,870	15,566	0	16	0	16	0	15,583	0	0	0	144	11/25/2035	1.A FM
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3	03/01/2025	PAYDOWN		12,462	12,462	12,374	12,432	0	30	0	30	0	12,462	0	0	0	114	04/01/2034	1.A FM
07384Y-TL-0	Bear Stearns Asset Backe-BSABS 2004-SD2	03/01/2025	PAYDOWN		3,589	3,589	3,629	3,689	0	(101)	0	(101)	0	3,589	0	0	0	56	03/01/2044	1.A FM
19688Y-AA-2	COLT 2024-7 Mortgage Loa-COLT 2024-7 A1	03/01/2025	PAYDOWN		341,409	341,409	341,409	341,409	0	0	0	0	0	341,409	0	0	0	4,607	12/01/2069	1.A FE
31572Y-AB-4	Ellington Financial Mort-EFMT 2022-2 A2	03/01/2025	PAYDOWN		65,269	65,269	64,279	64,528	0	741	0	741	0	65,269	0	0	0	702	04/01/2067	1.B
12667F-VN-2	COUNTRYWIDE ALTERNATIVE -SERIES 2004-24C	03/01/2025	PAYDOWN		338,955	338,955	338,742	336,925	0	2,030	0	2,030	0	338,955	0	0	0	2,691	11/01/2034	1.A FM
002939-AD-8	A&D Mortgage Trust 2024-ADMT 2024-NQM4	03/01/2025	PAYDOWN		196,385	196,385	196,383	196,383	0	1	0	1	0	196,385	0	0	0	1,569	08/01/2069	1.A
17307G-VN-5	Citigroup Mortgage Loan -CMLTI 2005-WF2	03/01/2025	PAYDOWN		172	172	143	30	0	142	0	142	0	172	0	0	0	2	08/01/2035	1.A FM
31684F-AA-2	FIGRE Trust 2024-HE5-FIGRE 2024-HE5 A	03/25/2025	PAYDOWN		1,076,088	1,076,088	1,074,617	1,074,475	0	1,612	0	1,612	0	1,076,088	0	0	0	9,864	10/25/2054	1.A FE
225458-LD-8	CSFB MORTGAGE-BACKED PAS-CSFB 2005-3 6A1	02/01/2025	PAYDOWN		19,333	19,333	17,061	17,734	0	1,598	0	1,598	0	19,333	0	0	0	120	07/01/2035	4.C FM
89172Y-AD-2	Towd Point Mortgage Trus-TPMT 2016-3 M2	03/01/2025	PAYDOWN		156,286	156,286	156,383	156,242	0	44	0	44	0	156,286	0	0	0	1,563	04/01/2056	1.A
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2	03/01/2025	PAYDOWN		42,724	171	130	142	0	6,627	0	6,627	0	42,724	0	0	0	(75)	06/01/2036	3.C FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2	03/01/2025	PAYDOWN		29,571	29,571	27,649	28,014	0	1,557	0	1,557	0	29,571	0	0	0	185	03/01/2043	1.A
24380X-AA-5	Deephaven Residential Mo-DRMT 2022-2 A1	03/01/2025	PAYDOWN		53,829	53,829	50,734	51,032	0	2,797	0	2,797	0	53,829	0	0	0	738	03/01/2067	1.A
81745R-AB-6	Sequoia Mortgage Trust 2-SEMT 2013-3 A2	03/01/2025	PAYDOWN		51,557	51,557	47,669	48,287	0	3,270	0	3,270	0	51,557	0	0	0	215	03/01/2043	1.A
31573E-AA-9	Ellington Financial Mort-EFMT 2022-3 A1	03/01/2025	PAYDOWN		417,382	417,382	412,802	414,389	0	2,993	0	2,993	0	417,382	0	0	0	5,443	08/01/2067	1.A
466247-UG-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6	03/01/2025	PAYDOWN		3,808	3,808	3,398	3,433	0	375	0	375	0	3,808	0	0	0	36	08/01/2035	1.G FM
12569C-AB-7	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1	03/01/2025	PAYDOWN		113,480	113,480	113,222	113,480	0	0	0	0	0	113,480	0	0	0	1,128	06/01/2067	1.A
69337B-AH-7	PHH Alternative Mortgage-PHHAM 2007-1 21	03/01/2025	PAYDOWN		34,360	59,839	52,212	55,831	0	2,677	0	2,677	0	34,360	0	0	0	413	02/01/2037	4.B FM
12669G-BZ-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB7	03/01/2025	PAYDOWN		12,265	12,265	12,318	12,172	0	93	0	93	0	12,265	0	0	0	102	11/01/2034	1.A FM
000000-00-0	Merrion Square Residenti-MERRI 2024-1A A	03/24/2025	PAYDOWN		427,691	427,691	434,709	416,400	0	2,848	0	2,848	17,997	437,245	(9,553)	0	(9,553)	7,299	03/24/2081	1.A FE
92841W-AA-7	Vista Point Securitizati-VSTA 2024-CES3	03/01/2025	PAYDOWN		245,373	245,373	245,372	245,372	0	1	0	1	0	245,373	0	0	0	2,332	01/01/2055	1.A FE
59023N-AW-8	Merrill Lynch Mortgage I-MLMI 2006-AF2 P	03/01/2025	PAYDOWN		2,447	2,447	1,468	395	0	2,052	0	2,052	0	2,447	0	0	0	0	10/01/2036	4.B FM
92922F-GY-8	WaMu Mortgage Pass-Throu-WAMU 2003-S11 3	03/25/2025	PAYDOWN		1,498	1,498	1,501	1,498	0	0	0	0	0	1,498	0	0	0	15	11/25/2033	1.A FM
36167K-AA-6	GCAT 2021-NQM6 Trust-GCAT 2021-NQM6 A1	03/01/2025	PAYDOWN		114,104	114,104	102,551	106,365	0	7,739	0	7,739	0	114,104	0	0	0	382	08/01/2066	1.A
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1	03/01/2025	PAYDOWN		45,612	45,612	40,547	42,641	0	(3,038)	0	(3,038)	0	45,612	0	0	0	925	05/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
673911-AD-5	ONSLOW BAY FINANCIAL LLC-OBX 2024-NQM17	03/01/2025	PAYDOWN		139,150	139,150	139,148	139,149	0	1	0	1	0	139,150	0	0	0	1,477	11/01/2064	1.C FE
466247-J4-6	JP Morgan Mortgage Trust-JPMMT 2006-A2 2	03/01/2025	PAYDOWN		3,914	3,914	3,491	3,551	0	363	0	363	0	3,914	0	0	0	52	04/01/2036	4.F FM
743874-AC-3	Provident Funding Mortga-PFMT 2020-1 A2	03/01/2025	PAYDOWN		8,624	8,624	8,746	8,738	0	(114)	0	(114)	0	8,624	0	0	0	43	02/01/2050	1.A
933636-AA-0	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 1	03/01/2025	PAYDOWN		0	148	132	148	0	(15)	0	(15)	0	0	0	0	0	1	04/01/2037	4.B FM
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8	03/25/2025	PAYDOWN		0	4,091	2,069	1,708	0	426	63	363	0	0	0	0	0	27	12/25/2036	1.A FM
30191L-AA-7	FIGRE Trust 2025-HE1-FIGRE 2025-HE1 A	03/01/2025	PAYDOWN		30,013	30,013	30,013	0	0	1	0	1	0	30,013	0	0	0	297	01/01/2055	1.A FE
761118-FL-7	RALI Series 2005-QA9 Tru-RALI 2005-QA9 C	03/01/2025	PAYDOWN		37,364	29,836	28,926	29,123	0	849	0	849	0	37,364	0	0	0	330	08/01/2035	3.B FM
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1	03/01/2025	PAYDOWN		83,286	83,286	83,284	83,286	0	0	0	0	0	83,286	0	0	0	790	08/01/2067	1.A
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3	03/01/2025	PAYDOWN		105	105	100	80	0	25	0	25	0	105	0	0	0	1	04/01/2037	1.A FM
126694-QJ-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB8	03/01/2025	PAYDOWN		37,861	37,861	34,371	37,572	0	289	0	289	0	37,861	0	0	0	296	12/01/2035	1.A FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2	03/01/2025	PAYDOWN		18,208	18,208	19,874	19,920	0	(1,712)	0	(1,712)	0	18,208	0	0	0	147	01/01/2036	1.A FM
10568K-AA-6	BRAVO Residential Fundin-BRAVO 2022-NQM2	03/01/2025	PAYDOWN		143,722	143,722	143,720	143,722	0	0	0	0	0	143,722	0	0	0	1,015	11/01/2061	1.A FE
45276Q-AC-8	Imperial Fund Mortgage T-IMPRL 2022-NQM5	03/01/2025	PAYDOWN		95,392	95,392	94,584	95,318	0	74	0	74	0	95,392	0	0	0	854	08/01/2067	1.E
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A	03/25/2025	PAYDOWN		13,343	11,028	10,099	10,695	0	354	0	354	0	13,343	0	0	0	238	06/25/2047	1.A FM
362341-XE-4	GSR Mortgage Loan Trust -GSR 2005-AR7 5A	03/01/2025	PAYDOWN		(315)	6,673	5,788	5,592	0	(4,335)	0	(4,335)	0	(315)	0	0	0	47	11/01/2035	1.A FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1	03/01/2025	PAYDOWN		2,765	2,765	1,668	1,646	0	1,119	0	1,119	0	2,765	0	0	0	38	03/01/2036	4.B FM
64352V-MP-3	New Century Home Equity -NCHET 2005-A A5	03/01/2025	PAYDOWN		61,442	61,442	57,909	59,097	0	2,345	0	2,345	0	61,442	0	0	0	391	08/01/2035	1.A FM
12648H-BB-0	CSMC Trust 2014-IVR2-CSMC 2014-IVR2 B1	03/01/2025	PAYDOWN		21,108	21,108	20,686	20,837	0	271	0	271	0	21,108	0	0	0	134	04/01/2044	1.A
94984D-AC-8	Wells Fargo Mortgage Bac-WFMBS 2006-AR13	03/01/2025	PAYDOWN		5,183	5,238	4,098	3,048	0	1,154	0	1,154	0	5,183	0	0	0	65	09/01/2036	1.A FM
36831B-CC-6	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B1	03/01/2025	PAYDOWN		25,243	25,243	26,758	26,620	0	(1,377)	0	(1,377)	0	25,243	0	0	0	456	01/01/2054	1.A
02150V-AA-3	Alternative Loan Trust 2-CWALT 2007-HY7C	03/25/2025	PAYDOWN		10,775	10,698	8,644	9,566	0	1,148	0	1,148	0	10,775	0	0	0	90	08/25/2037	1.A FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1	03/01/2025	PAYDOWN		12,458	14,844	11,289	12,284	0	2,023	0	2,023	0	12,458	0	0	0	101	02/01/2037	1.A FM
86358R-YB-7	Structured Asset Securit-SASC 2002-AL1 A	03/01/2025	PAYDOWN		9,294	9,294	6,559	5,949	1,443	1,290	0	2,733	0	9,294	0	0	0	0	02/01/2032	6. *
74927B-AK-6	RBSSP Resecuritization T-RBSSP 2009-8 7A	03/01/2025	PAYDOWN		195	195	210	437	0	(242)	0	(242)	0	195	0	0	0	168	09/01/2037	1.A FM
17307G-TY-4	Citigroup Mortgage Loan -CMLTI 2005-3 2A	03/01/2025	PAYDOWN		11,426	14,119	13,431	11,930	0	7,484	0	7,484	0	11,426	0	0	0	511	08/01/2035	1.A FM
12647H-BC-9	CSMC Trust 2013-8R-CSMC 2013-8R 4A2	03/27/2025	PAYDOWN		491,086	475,912	345,422	447,659	0	(121,482)	0	(121,482)	0	491,086	0	0	0	12,564	12/27/2036	1.A FM
65535V-KX-5	Nomura Asset Acceptance -NAA 2005-WF1 2A	03/01/2025	PAYDOWN		216	216	220	216	0	0	0	0	0	216	0	0	0	2	03/01/2035	1.A FM
05532E-CE-3	BCAP LLC 2009-RR10 Trust-BCAP 2009-RR10	03/01/2025	PAYDOWN		15,503	16,096	4,630	9,438	0	6,237	0	6,237	0	15,503	0	0	0	136	06/01/2037	1.A FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A	03/01/2025	PAYDOWN		285	(386)	(483)	(288)	0	198	0	198	0	285	0	0	0	0	11/01/2037	1.A FM
67119F-AB-9	OBX 2024-NQM7 Trust-OBX 2024-NQM7 A2	03/01/2025	PAYDOWN		300,881	300,881	300,881	300,881	0	0	0	0	0	300,881	0	0	0	3,427	03/01/2064	1.A
10569F-AC-2	BRAVO Residential Fundin-BRAVO 2022-NQM1	03/01/2025	PAYDOWN		265,975	265,975	265,773	265,802	0	173	0	173	0	265,975	0	0	0	1,434	09/01/2061	1.A
576433-D5-2	MASTR Adjustable Rate Mo-MARM 2005-7 3A1	02/01/2025	PAYDOWN		1,003	1,003	563	566	0	437	0	437	0	1,003	0	0	0	6	09/01/2035	1.A FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	02/01/2025	PAYDOWN		48	10	3	5	0	54	0	54	0	48	0	0	0	0	06/01/2037	4.B FM
19688H-AA-9	COLT 2022-1 Mortgage Loa-COLT 2022-1 A1	03/01/2025	PAYDOWN		350,690	350,690	350,686	350,687	0	2	0	2	0	350,690	0	0	0	1,308	12/01/2066	1.A FE
693984-AB-2	PRKCM 2023-AFC3 Trust-PRKCM 2023-AFC3 A2	03/11/2025	VARIOUS		7,595,279	7,513,717	7,513,655	7,513,693	0	(25)	0	(25)	0	7,513,668	0	81,611	81,611	144,086	09/01/2058	1.A
12663G-AA-5	COLT 2022-7 Mortgage Loa-COLT 2022-7 A1	03/01/2025	PAYDOWN		159,668	159,668	159,666	159,668	0	0	0	0	0	159,668	0	0	0	1,161	04/01/2067	1.A FE
749574-AC-3	RFMSI Series 2006-SA2 Tr-RFMSI 2006-SA2	03/01/2025	PAYDOWN		612	1,849	1,340	1,086	0	442	0	442	0	612	0	0	0	27	08/01/2036	1.A FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1	03/01/2025	PAYDOWN		13,443	13,443	13,394	13,087	0	0	0	0	0	13,087	0	356	356	129	02/01/2033	1.A FM
92990G-AG-8	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2	03/01/2025	PAYDOWN		62,278	59,986	46,465	53,778	0	6,746	0	6,746	0	62,278	0	0	0	627	05/01/2037	5.C FM
073879-GN-2	Bear Stearns Asset Backe-BSABS 2004-AC5	03/25/2025	PAYDOWN		6,959	6,959	5,202	6,114	0	845	0	845	0	6,959	0	0	0	72	10/25/2034	1.A FM
85573T-AA-2	Starwood Mortgage Reside-STARWOOD MORTGA	03/01/2025	PAYDOWN		875,664	875,664	875,649	875,657	0	7	0	7	0	875,664	0	0	0	3,437	12/01/2066	1.A FE
86360B-AG-3	Structured Adjustable Ra-SARM 2006-4 4A1	03/01/2025	PAYDOWN		26,714	26,780	19,555	19,744	0	7,016	0	7,016	0	26,714	0	0	0	172	05/01/2036	1.A FM
41161P-CX-9	HarborView Mortgage Loan-HVMLT 2004-1 1A	03/19/2025	PAYDOWN		4,974	4,974	4,719	4,744	0	230	0	230	0	4,974	0	0	0	42	04/19/2034	1.A FM
85571R-AB-6	Starwood Mortgage Reside-STAR 2022-3 A2	03/01/2025	PAYDOWN		173,246	173,246	169,288	170,319	0	2,927	0	2,927	0	173,246	0	0	0	1,218	03/01/2067	1.C FE
64831Q-AB-9	New Residential Mortgage-NRZT 2022-NQM3	03/01/2025	PAYDOWN		200,151	200,151	195,898	198,196	0	1,956	0	1,956	0	200,151	0	0	0	2,030	04/01/2062	1.B
02660T-DH-3	American Home Mortgage I-AHM 2005-1 6A	03/01/2025	PAYDOWN		14,774	14,774	12,872	14,774	0	0	0	0	0	14,774	0	0	0	177	06/01/2045	1.A FM
78386N-BC-2	SACO I Inc-SACO 1999-3 1B1	03/01/2025	PAYDOWN		15,083	15,083	14,685	14,929	0	154	0	154	0	15,083	0	0	0	210	04/01/2039	1.A FM
17307G-E8-7	Citigroup Mortgage Loan -CMLTI 2005-8 1A	03/01/2025	PAYDOWN		33,553	33,860	28,700	31,534	0	2,282	0	2,282	0	33,553	0	0	0	368	10/01/2035	1.A FM
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A	03/01/2025	PAYDOWN		24,667	24,667	24,775	24,589	0	78	0	78	0	24,667	0	0	0	344	07/01/2034	4.C FM
47232T-AB-3	Jefferies Resecuritizati-JMAC 2009-R3 1A	03/01/2025	PAYDOWN		111,542	111,542	97,600	106,604	0	4,938	0	4,938	0	111,542	0	0	0	947	12/01/2035	1.A FM
362341-XG-9	GSR Mortgage Loan Trust -GSR 2005-AR7 6A	03/01/2025	PAYDOWN		4,406	4,406	4,190	4,375	0	31	0	31	0	4,406	0	0	0	51	11/01/2035	1.A FM
465983-AB-0	JP Morgan Mortgage Trust-JPMMT 2024-NQM1	03/01/2025	PAYDOWN		184,952	184,952	184,952	184,952	0	0	0	0	0	184,952	0	0	0	1,674	02/01/2064	1.C FE
00249Y-AD-8	ADMT 2024-NQM6-ADMT 2024-NQM6 A2	03/01/2025	PAYDOWN		73,974	73,974	73,974	73,974	0	0	0	0	0	73,974	0	0	0	765	01/01/2070	1.D FE
12659Y-AC-8	COLT 2022-3 Mortgage Loa-COLT 2022-3 A3	03/01/2025	PAYDOWN		250,413	250,413	250,283	250,346	0	67	0	67	0	250,413	0	0	0	1,722	06/01/2028	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
19688F-AA-3	COLT 2021-3 Mortgage Loa-COLT 2021-3 A1	03/01/2025	PAYDOWN		394,235	394,235	338,549	349,038	0	45,197	0	45,197	0	394,235	0	0	0	531	09/01/2066	1.A FE
933636-AL-6	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY4	03/01/2025	PAYDOWN		57,149	61,662	59,081	62,088	0	(611)	0	(611)	0	57,149	0	0	0	787	11/01/2036	2.C FM
863572-LV-3	Structured Asset Securit-SASC 1996-4 A	03/01/2025	PAYDOWN		1,265	1,265	1,185	1,244	0	20	0	20	0	1,265	0	0	0	16	09/01/2031	1.A FM
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1	03/01/2025	PAYDOWN		13,978	10,985	4,476	5,223	0	7,240	0	7,240	0	13,978	0	0	0	165	04/01/2036	3.C FM
93363P-AD-2	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	03/01/2025	PAYDOWN		886	901	825	856	0	44	0	44	0	886	0	0	0	9	11/01/2036	1.A FM
924925-AD-2	Verus Securitization Tru-VERUS 2024-7 A2	03/01/2025	PAYDOWN		849,946	849,946	849,935	849,938	0	7	0	7	0	849,946	0	0	0	6,900	09/01/2069	1.A
552740-AK-1	MASTR Asset Securitizati-MASTR 2006-2 1A	03/01/2025	PAYDOWN		2,285	2,285	2,154	1,571	0	715	0	715	0	2,285	0	0	0	23	06/01/2036	4.C FM
45254N-KX-4	IMPAC CMB TRUST-SERIES 2004-9 CLASS 1A1	03/25/2025	PAYDOWN		1,766	1,766	1,616	1,692	0	73	0	73	0	1,766	0	0	0	16	01/25/2035	1.A FM
05950T-AC-9	Banc of America Mortgage-BOAMS 2006-B 2A	03/01/2025	PAYDOWN		22,145	22,368	21,883	18,446	0	(3,835)	0	(3,835)	0	18,263	0	3,882	3,882	113	11/01/2046	1.A FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1	03/01/2025	PAYDOWN		485	1,328	1,230	1,169	0	286	0	286	0	485	0	0	0	30	02/01/2036	4.B FM
552758-AA-2	MFRA Trust-MFRA 2022-CHM1 A1	03/01/2025	PAYDOWN		218,295	218,295	218,294	218,295	0	0	0	0	0	218,295	0	0	0	892	09/01/2056	1.C FE
43739E-CL-9	HomeBanc Mortgage Trust -HMBT 2006-1 1A1	03/01/2025	PAYDOWN		3,408	3,408	2,974	3,167	0	162	0	162	0	3,408	0	0	0	44	04/01/2037	1.A FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1	03/01/2025	PAYDOWN		2,443	2,376	2,076	1,906	0	479	0	479	0	2,443	0	0	0	28	05/01/2037	1.A FM
466247-L6-8	JP Morgan Mortgage Trust-JPMMT 2006-A2 1	03/01/2025	PAYDOWN		51,212	51,212	48,811	51,027	0	184	0	184	0	51,212	0	0	0	658	08/01/2034	1.A FM
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2	03/01/2025	PAYDOWN		17,663	17,663	16,504	16,706	0	957	0	957	0	17,663	0	0	0	76	04/01/2043	1.A
126694-UJ-5	CHL Mortgage Pass-Throug-CWHL 2005-31 1A	03/01/2025	PAYDOWN		10,086	10,086	8,220	8,859	0	1,228	0	1,228	0	10,086	0	0	0	86	01/01/2036	1.A FM
45660K-AA-9	IndyMac INDX Mortgage Lo-INDX 2006-AR39	03/25/2025	PAYDOWN		54,293	54,293	43,740	50,189	0	4,105	0	4,105	0	54,293	0	0	0	427	02/25/2037	1.A FM
02147X-AR-8	Alternative Loan Trust 2-CWALT 2006-32CB	03/01/2025	PAYDOWN		4,177	4,107	2,705	2,666	0	1,744	0	1,744	0	4,177	0	0	0	68	11/01/2036	4.C FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1	03/25/2025	PAYDOWN		2,968	5,579	30	596	0	1,809	0	1,809	0	2,968	0	0	0	32	08/25/2035	1.A FM
576434-W5-9	MASTR Alternative Loan T-MALT 2005-6 3A1	03/01/2025	PAYDOWN		3,220	3,220	2,346	3,111	0	109	0	109	0	3,220	0	0	0	21	12/01/2035	4.B FM
452760-AB-0	Imperial Fund Mortgage T-IMPRL 2022-NQM5	03/01/2025	PAYDOWN		346,546	346,546	346,542	346,546	0	0	0	0	0	346,546	0	0	0	3,038	08/01/2067	1.B
225410-CZ-3	Credit Suisse First Bost-CSFB 2003-AR15	03/25/2025	PAYDOWN		114,356	114,356	114,356	117,114	0	(2,759)	0	(2,759)	0	114,356	0	0	0	1,760	06/25/2033	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2	02/01/2025	PAYDOWN		21,870	21,870	16,116	15,810	0	6,060	0	6,060	0	21,870	0	0	0	108	09/01/2035	4.C FM
17309A-AF-6	CitiMortgage Alternative-CMALT 2006-A1 1	03/01/2025	PAYDOWN		15,605	19,166	18,168	17,415	0	4,103	0	4,103	0	15,605	0	0	0	(2,447)	04/01/2036	1.A FM
251510-EP-4	DEUTSCHE ALT-A SECURITIE-DBALT 2005-3 5A	03/25/2025	PAYDOWN		36,426	36,426	27,340	32,349	0	4,077	0	4,077	0	36,426	0	0	0	144	06/25/2035	5.B FM
06744D-AC-3	Barclays Mortgage Loan T-BARC 2022-NQM1	03/01/2025	PAYDOWN		102,661	102,661	97,450	98,789	0	3,872	0	3,872	0	102,661	0	0	0	988	07/01/2052	1.F
61915R-AU-0	MortgageIT Trust 2005-5-MHL 2005-5 A1	03/25/2025	PAYDOWN		16,553	16,553	10,677	15,404	0	1,150	0	1,150	0	16,553	0	0	0	148	12/25/2035	1.A FM
05951V-AV-1	Banc of America Funding -BAFC 2006-I 6A1	03/20/2025	PAYDOWN		103,172	103,172	85,061	93,240	0	8,675	0	8,675	0	103,172	0	0	0	877	12/20/2046	1.A FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A	03/01/2025	PAYDOWN		2,928	2,806	2,684	2,767	0	47	0	47	0	2,928	0	0	0	35	01/01/2036	1.F FM
93363E-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR10	03/01/2025	PAYDOWN		19,087	14,634	14,027	14,727	0	(22)	0	(22)	0	19,087	0	0	0	158	09/01/2036	4.C FM
92539A-AB-0	Verus Securitization Tru-VERUS 2022-6 A2	03/01/2025	PAYDOWN		162,005	162,005	158,232	159,400	0	2,605	0	2,605	0	162,005	0	0	0	1,266	06/01/2067	1.A
86359A-WR-0	Structured Asset Securit-SASC 2003-AL2 A	03/01/2025	PAYDOWN		83,746	83,746	72,678	75,535	0	8,211	0	8,211	0	83,746	0	0	0	453	01/01/2031	6. *
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4	03/01/2025	PAYDOWN		12,997	12,870	12,589	9,372	0	8,645	0	8,645	0	12,997	0	0	0	150	06/01/2036	1.A FM
31684J-AA-4	FIGRE Trust 2024-SL1-FIGRE 2024-SL1 A1	03/01/2025	PAYDOWN		577,163	577,163	577,100	577,064	0	131	0	131	0	577,163	0	0	0	15,789	07/01/2053	1.A FE
939336-X9-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR1 A	03/25/2025	PAYDOWN		46,576	46,576	38,982	41,520	0	5,056	0	5,056	0	46,576	0	0	0	697	01/25/2045	1.A FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A	03/01/2025	PAYDOWN		52,606	52,606	51,143	52,063	0	544	0	544	0	52,606	0	0	0	829	07/01/2035	1.A FM
07386H-QZ-7	Bear Stearns ALT-A Trust-BALTA 2005-2 2A	03/01/2025	PAYDOWN		33,078	32,597	27,943	28,034	0	4,634	0	4,634	0	33,078	0	0	0	443	04/01/2035	1.A FM
939336-TX-1	Washington Mutual MSC Mo-WAMMS 2003-MS7	03/01/2025	PAYDOWN		2	2	1	2	0	0	0	0	0	2	0	0	0	0	03/01/2033	1.A FM
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1	03/01/2025	PAYDOWN		98,043	98,043	100,616	100,355	0	(2,312)	0	(2,312)	0	98,043	0	0	0	407	03/01/2051	1.A
67120G-AE-8	OBX 2024-NQM16 Trust-OBX 2024-NQM16 A3	03/01/2025	PAYDOWN		180,892	180,892	180,891	180,891	0	2	0	2	0	180,892	0	0	0	4,615	10/01/2064	1.A
45254N-JB-4	IMPAC CMB TRUST-SERIES 2004-4 CLASS 2A1	03/01/2025	PAYDOWN		8,679	8,679	8,350	8,460	0	218	0	218	0	8,679	0	0	0	118	09/01/2034	1.A FM
12543X-AD-8	CHL Mortgage Pass-Throug-CWHL 2006-19 1A	03/01/2025	PAYDOWN		1,154	1,173	762	664	0	508	0	508	0	1,154	0	0	0	18	01/01/2037	4.A FM
36185N-6N-5	GMACM Mortgage Loan Trus-GMACM 2005-AR2	03/01/2025	PAYDOWN		180,515	180,515	150,831	163,528	0	15,344	0	15,344	0	180,515	0	0	0	1,964	05/01/2035	1.A FM
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2	03/01/2025	PAYDOWN		6,609	6,609	1,201	1,269	0	18,248	0	18,248	0	6,609	0	0	0	19	10/01/2036	1.A FM
83611M-HM-3	Soundview Home Loan Trus-SVHE 2005-B M2	03/01/2025	PAYDOWN		11,523	10,115	5,525	8,489	0	(13,769)	0	(13,769)	0	11,523	0	0	0	657	05/01/2035	2.G FM
61749L-AP-6	Morgan Stanley Mortgage -MSM 2006-8AR 5A	03/01/2025	PAYDOWN		15,489	15,489	11,336	13,585	0	1,904	0	1,904	0	15,489	0	0	0	254	06/01/2036	1.A FM
36228F-UJ-3	GSR Mortgage Loan Trust -GSR 2003-7F 4A1	03/01/2025	PAYDOWN		7,673	7,673	7,484	7,447	0	226	0	226	0	7,673	0	0	0	42	10/01/2032	1.A FM
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7	03/01/2025	PAYDOWN		1,819	2,790	1,721	1,644	0	826	0	826	0	1,819	0	0	0	29	09/01/2037	4.A FM
45660L-CK-3	IndyMac INDX Mortgage Lo-INDX 2005-AR2 1	03/25/2025	PAYDOWN		29,645	28,239	18,549	18,380	0	7,190	0	7,190	0	29,645	0	0	0	883	02/25/2035	1.A FM
Q738AB-AC-5	Pepper Residential Secur-PEPAU 40 A2	03/12/2025	PAYDOWN		146,170	146,170	152,403	143,297	0	0	0	0	9,105	152,403	(6,232)	0	(6,232)	4,257	11/12/2065	1.A FE
05951K-AN-3	Banc of America Funding -BAFC 2006-7 1A1	03/01/2025	PAYDOWN		3,716	7,216	6,068	6,385	0	759	0	759	0	3,716	0	0	0	73	09/01/2036	3.C FM
85571R-AC-4	Starwood Mortgage Reside-STAR 2022-3 A3	03/01/2025	PAYDOWN		161,794	161,794	157,644	158,724	0	3,070	0	3,070	0	161,794	0	0	0	1,137	03/01/2067	1.F FE
46591K-AC-7	JP Morgan Mortgage Trust-JPMMT 2019-8 A3	03/01/2025	PAYDOWN		68,038	68,038	68,920	70,508	0	(2,470)	0	(2,470)	0	68,038	0	0	0	397	03/01/2050	1.A
61751Q-AB-1	Morgan Stanley Home Equi-MSHEL 2007-1 A2	03/25/2025	PAYDOWN		40,583	40,583	23,259	16,918	0	23,665	0	23,665	0	40,583	0	0	0	173	12/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22757H-AA-9	Cross 2024-H5 Mortgage T-CROSS 2024-H5 A	03/01/2025	PAYDOWN		199,049	199,049	199,048	199,048	0	0	0	0	0	199,049	0	0	0	4,639	08/01/2069	1.A FE
05946X-YV-9	Banc of America Funding -BAFC 2005-F 2A1	03/01/2025	PAYDOWN		122,182	126,291	117,685	132,659	0	(6,980)	0	(6,980)	0	122,182	0	0	0	1,115	09/01/2035	4.A FM
000780-NL-6	ABN Amro Mortgage Corp-AMAC 2003-12 2A	03/01/2025	PAYDOWN		71	71	72	70	0	1	0	1	0	71	0	0	0	1	12/01/2033	1.A FM
12669F-VH-3	CHL Mortgage Pass-Throug-CWHL 2004-6 2A1	03/01/2025	PAYDOWN		4,927	4,927	4,936	4,824	0	103	0	103	0	4,927	0	0	0	50	05/01/2034	1.A FM
75115B-AC-3	RALI Series 2006-QA5 Tru-RALI 2006-QA5 2	03/01/2025	PAYDOWN		10,952	18,244	12,605	14,736	0	1,310	0	1,310	0	10,952	0	0	0	302	07/01/2036	6. FM
058933-AN-2	Banc of America Funding -BAFC 2006-D 5A1	03/01/2025	PAYDOWN		57,805	74,064	67,724	69,880	0	2,927	0	2,927	0	57,805	0	0	0	965	05/01/2036	1.A FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A	03/01/2025	PAYDOWN		146,718	137,471	108,713	107,506	0	31,783	0	31,783	0	146,718	0	0	0	719	09/01/2035	2.B FM
52520M-CE-1	Lehman Mortgage Trust 20-LMT 2005-2 3A7	03/01/2025	PAYDOWN		460	460	225	228	0	1,736	(153)	1,889	0	460	0	0	0	4	12/01/2035	1.A FM
32051G-SQ-9	First Horizon Alternativ-FHAMS 2005-AA7	03/01/2025	PAYDOWN		77,583	77,567	67,894	68,240	0	3,024	0	3,024	0	77,583	0	0	0	361	09/01/2035	1.A FM
881561-LR-3	Terwin Mortgage Trust 20-TMTS 2004-19HE	03/25/2025	PAYDOWN		11,839	11,839	8,717	11,267	0	572	0	572	0	11,839	0	0	0	102	10/25/2034	1.A FM
933636-AG-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 3	03/01/2025	PAYDOWN		13,511	14,283	13,525	14,195	0	49	0	49	0	13,511	0	0	0	137	04/01/2037	3.C FM
46630G-AN-5	JP Morgan Mortgage Trust-JPMMT 2007-A1 4	03/01/2025	PAYDOWN		170	170	159	170	0	0	0	0	0	170	0	0	0	2	07/01/2035	1.A FM
576431-AJ-9	MASTR Adjustable Rate Mo-MARM 2007-1 2A1	02/01/2025	PAYDOWN		184	184	147	(22)	0	206	0	206	0	184	0	0	0	2	11/01/2036	1.A FM
12669G-BY-6	CHL Mortgage Pass-Throug-CWHL 2004-HYB7	03/01/2025	PAYDOWN		4,211	4,211	4,229	4,180	0	31	0	31	0	4,211	0	0	0	28	11/01/2034	1.A FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1	03/01/2025	PAYDOWN		1,142	2,267	1,488	1,633	0	173	0	173	0	1,142	0	0	0	20	06/01/2036	1.A FM
61748H-FK-2	MORGAN STANLEY MORTGAGE -SERIES 2004-10A	03/01/2025	PAYDOWN		39,202	39,202	37,162	38,564	0	638	0	638	0	39,202	0	0	0	407	11/01/2034	1.A FM
92539N-AA-4	Verus Securitization Tru-VERUS 2022-7 A1	03/01/2025	PAYDOWN		185,115	185,115	185,113	185,115	0	0	0	0	0	185,115	0	0	0	1,528	07/01/2067	1.A
02146T-AL-1	Alternative Loan Trust 2-CWALT 2006-24CB	03/01/2025	PAYDOWN		4,147	6,766	3,732	3,446	0	2,334	0	2,334	0	4,147	0	0	0	69	08/01/2036	1.A FM
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3	03/01/2025	PAYDOWN		46,622	46,622	46,389	46,309	0	313	0	313	0	46,622	0	0	0	182	01/01/2059	1.A
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1	03/01/2025	PAYDOWN		58,664	194,141	(35,569)	134,424	0	(119,869)	0	(119,869)	0	58,664	0	0	0	1,942	09/01/2036	5.B FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A	03/01/2025	PAYDOWN		66,290	101,614	35,163	69,307	0	(89,983)	0	(89,983)	0	66,290	0	0	0	851	01/01/2039	1.A FM
92539B-AB-8	Verus Securitization Tru-VERUS 2023-1 A2	03/12/2025	VARIOUS		2,553,188	2,545,707	2,545,666	2,545,694	0	(6)	0	(6)	0	2,545,689	0	7,500	7,500	46,590	12/01/2067	1.A
885220-DX-8	Thornburg Mortgage Secur-TMST 2003-4 M1	03/25/2025	PAYDOWN		27,961	27,961	23,627	26,148	0	1,813	0	1,813	0	27,961	0	0	0	242	09/25/2043	1.A FM
65535V-MJ-4	Nomura Asset Acceptance -NAA 2005-AR3 1A	03/25/2025	PAYDOWN		8,921	8,921	6,949	7,087	0	1,833	0	1,833	0	8,921	0	0	0	72	07/25/2035	1.A FM
12646X-AJ-1	CSMC Trust 2013-IVR3-CSMC 2013-IVR3 A2	03/01/2025	PAYDOWN		51,030	51,030	48,319	49,041	0	1,989	0	1,989	0	51,030	0	0	0	194	05/01/2043	1.A
92922F-7C-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR16	03/01/2025	PAYDOWN		640	640	540	515	0	124	0	124	0	640	0	0	0	7	12/01/2035	1.A FM
12648T-AQ-2	CSMC Trust 2014-IVR3-CSMC 2014-IVR3 B1	03/01/2025	PAYDOWN		65,745	65,745	65,375	65,240	0	504	0	504	0	65,745	0	0	0	796	07/01/2044	1.A
74922Q-AA-0	RALI Series 2006-QA8 Tru-RALI 2006-QA8 A	03/25/2025	PAYDOWN		10,334	10,334	7,911	9,757	0	577	0	577	0	10,334	0	0	0	68	09/25/2036	2.C FM
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1	03/01/2025	PAYDOWN		886	893	768	779	0	114	0	114	0	886	0	0	0	11	01/01/2036	1.A FM
891947-AA-1	TOWD POINT MORTGAGE TRUS-TPMT 2024-CES6	03/01/2025	PAYDOWN		119,362	119,362	119,361	119,361	0	1	0	1	0	119,362	0	0	0	1,254	11/01/2064	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A	02/25/2025	PAYDOWN		565,664	565,664	565,664	565,664	0	0	0	0	0	565,664	0	0	0	3,219	04/26/2060	1.A FE
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2	03/01/2025	PAYDOWN		3,015	3,015	2,005	535	0	10,830	0	10,830	0	3,015	0	0	0	9	10/01/2036	1.A FM
86358R-DX-2	Structured Asset Securit-SASC 2001-SB1 A	03/01/2025	PAYDOWN		71,961	102,353	89,152	29,776	0	67,858	0	67,858	0	71,961	0	0	0	588	08/01/2031	1.A FM
00112D-AA-4	ACHM Trust 2024-HE2-ACHM 2024-HE2 A	03/25/2025	PAYDOWN		261,892	261,892	260,371	260,433	0	1,459	0	1,459	0	261,892	0	0	0	2,360	10/25/2039	1.A FE
576433-XW-1	MASTR Adjustable Rate Mo-MARM 2005-2 3A1	03/01/2025	PAYDOWN		5,114	5,114	4,909	5,005	0	109	0	109	0	5,114	0	0	0	53	03/01/2035	1.G FM
02660T-EK-5	American Home Mortgage I-AHM 2005-2 1A1	03/25/2025	PAYDOWN		38,091	38,091	35,650	37,104	0	986	0	986	0	38,091	0	0	0	262	09/25/2045	1.A FM
617526-AD-0	Morgan Stanley ABS Capit-MSAC 2007-HE1 A	03/25/2025	PAYDOWN		44,528	44,528	22,584	25,502	0	11,338	0	11,338	0	44,528	0	0	0	145	11/25/2036	1.A FM
12669G-GH-8	CHL Mortgage Pass-Throug-CWHL 2004-HYB8	03/01/2025	PAYDOWN		28,038	28,038	22,921	25,935	0	2,103	0	2,103	0	28,038	0	0	0	212	01/01/2035	1.A FM
45660N-X9-1	IndyMac INDX Mortgage Lo-INDX 2004-AR6 5	03/01/2025	PAYDOWN		10,341	10,341	8,480	9,812	0	529	0	529	0	10,341	0	0	0	54	10/01/2034	1.A FM
31684D-AA-7	FIGRE Trust 2024-HE6-FIGRE 2024-HE6 A	03/01/2025	PAYDOWN		544,896	544,896	544,887	544,888	0	7	0	7	0	544,896	0	0	0	4,997	12/01/2054	1.A FE
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9	03/01/2025	PAYDOWN		41,145	42,332	41,230	39,998	0	2,345	0	2,345	0	41,145	0	0	0	226	09/01/2035	4.C FM
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1	03/01/2025	PAYDOWN		107,335	107,335	109,213	109,375	0	(2,040)	0	(2,040)	0	107,335	0	0	0	743	12/01/2049	1.A
92977Y-BW-0	Wachovia Mortgage Loan T-WMLT 2005-B 2A4	03/01/2025	PAYDOWN		5,665	6,017	5,583	5,841	0	149	0	149	0	5,665	0	0	0	58	10/01/2035	1.A FM
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1	03/01/2025	PAYDOWN		137,137	137,137	140,522	142,623	0	(5,487)	0	(5,487)	0	137,137	0	0	0	780	03/01/2050	1.A
61915R-AK-2	MortgageIT Trust 2005-3-MHL 2005-3 A1	03/25/2025	PAYDOWN		269	269	155	245	0	24	0	24	0	269	0	0	0	3	08/25/2035	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A	03/01/2025	PAYDOWN		14,951	14,951	6,454	14,656	0	295	0	295	0	14,951	0	0	0	213	01/01/2037	1.A FM
47232A-AE-8	Jefferies Resecuritizati-JMAC 2008-R3 2A	02/01/2025	PAYDOWN		13,594	13,594	9,652	13,594	0	0	0	0	0	13,594	0	0	0	67	06/01/2036	1.A FM
92925V-AP-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 5	03/01/2025	PAYDOWN		10,551	10,819	9,423	10,047	0	733	0	733	0	10,551	0	0	0	96	02/01/2037	5.C FM
25150N-AB-0	Deutsche Alt-A Securitie-DBALT 2006-AR5	03/25/2025	PAYDOWN		12,093	12,093	4,173	4,156	0	12,479	0	12,479	0	12,093	0	0	0	119	10/25/2036	1.A FM
929227-4T-0	WaMu Mortgage Pass-Throu-WAMU 2003-S4 2A	03/01/2025	PAYDOWN		43,042	43,042	43,217	43,106	0	(64)	0	(64)	0	43,042	0	0	0	412	06/01/2033	1.A FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A	03/01/2025	PAYDOWN		5,079	5,079	4,910	5,079	0	0	0	0	0	5,079	0	0	0	64	02/01/2035	1.A FM
36264E-BD-5	GS Mortgage-Backed Secur-GSMBS 2022-NQM1	03/01/2025	PAYDOWN		127,074	127,074	131,005	129,869	0	(2,795)	0	(2,795)	0	127,074	0	0	0	1,151	05/01/2062	1.E
073870-AG-2	Bear Stearns ALT-A Trust-BALTA 2007-2 2A	03/01/2025	PAYDOWN		1,415	1,415	750	876	0	539	0	539	0	1,415	0	0	0	13	04/01/2037	1.A FM
64831V-AC-6	New Residential Mortgage-NRZT 2022-NQM5	03/01/2025	PAYDOWN		114,710	114,710	112,168	113,944	0	766	0	766	0	114,710	0	0	0	1,516	11/01/2052	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
863579-XR-4	Structured Adjustable Ra-SARM 2005-18 8A	03/01/2025	PAYDOWN		15,428	15,428	13,257	13,203	0	2,224	0	2,224	0	15,428	0	0	0	201	09/01/2035	1.A FM
17307G-W9-5	Citigroup Mortgage Loan -CMLTI 2005-11 A	03/01/2025	PAYDOWN		877	877	849	865	0	12	0	12	0	877	0	0	0	9	11/01/2035	1.A FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	03/01/2025	PAYDOWN		57,386	58,371	54,819	58,408	0	(120)	0	(120)	0	57,386	0	0	0	608	11/01/2036	3.A FM
07325V-AE-4	Bayview Financial Acquis-BAYV 2007-A 1A4	03/01/2025	PAYDOWN		785,678	785,678	659,969	727,998	0	(9,241)	0	(9,241)	0	785,678	0	0	0	29,693	05/01/2037	1.A FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3	03/01/2025	PAYDOWN		7,396	7,396	7,103	7,366	0	30	0	30	0	7,396	0	0	0	49	05/01/2036	1.A FM
75156V-AD-7	RAMP Series 2006-RS3 Tru-RAMP 2006-RS3 A	03/25/2025	PAYDOWN		29,182	31,731	23,331	24,410	0	6,423	0	6,423	0	29,182	0	0	0	196	05/25/2036	1.A FM
31740J-AA-6	FINANCE OF AMERICA STRUC-FASST 2023-RMF1	02/25/2025	PAYDOWN		630,650	630,650	558,565	570,357	0	60,292	0	60,292	0	630,650	0	0	0	2,248	02/25/2053	1.A FE
36242D-BZ-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL	03/01/2025	PAYDOWN		87,553	87,553	85,036	86,918	0	635	0	635	0	87,553	0	0	0	1,357	08/01/2034	1.A FM
02660V-AE-8	American Home Mortgage A-AHMA 2005-1 3A1	03/25/2025	PAYDOWN		524	524	427	517	0	7	0	7	0	524	0	0	0	3	11/25/2035	1.A FM
46633M-AM-1	JP Morgan Resecuritizati-JPMRR 2009-6 2A	03/01/2025	PAYDOWN		2,579	3,101	313	(391)	0	3,023	0	3,023	0	2,579	0	0	0	39	04/01/2035	1.A FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2	03/01/2025	PAYDOWN		2,118	2,118	1,933	2,184	0	(66)	0	(66)	0	2,118	0	0	0	56	04/01/2036	1.A FM
07389N-AC-9	Bear Stearns Asset Backe-BSABS 2006-SD4	03/01/2025	PAYDOWN		2,723	2,723	2,139	2,168	0	555	0	555	0	2,723	0	0	0	34	10/01/2036	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5	03/01/2025	PAYDOWN		82,830	82,830	82,005	82,421	0	409	0	409	0	82,830	0	0	0	1,072	06/01/2032	1.A FM
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19	03/01/2025	PAYDOWN		38,833	37,883	36,618	37,034	0	910	0	910	0	38,833	0	0	0	493	01/01/2047	1.A FM
41162G-AA-0	HarborView Mortgage Loan-HVMLT 2006-11 A	03/19/2025	PAYDOWN		10,332	10,332	9,315	10,313	0	20	0	20	0	10,332	0	0	0	99	12/19/2036	3.A FM
759950-DM-7	Renaissance Home Equity -RAMC 2004-3 AF5	03/01/2025	PAYDOWN		97,281	97,281	85,851	82,142	0	15,139	0	15,139	0	97,281	0	0	0	988	11/01/2034	1.A FM
45669A-AD-6	IndyMac INDA Mortgage Lo-INDA 2007-AR1 2	03/01/2025	PAYDOWN		5,721	5,721	4,969	4,925	0	796	0	796	0	5,721	0	0	0	64	03/01/2037	4.A FM
885220-KW-2	Thornburg Mortgage Secur-TMST 2006-2 A2B	03/25/2025	PAYDOWN		307,749	307,749	264,424	284,418	0	29,567	6,236	23,331	0	307,749	0	0	0	2,363	04/25/2036	1.A FM
74928U-BV-8	RBSSP Resecuritization T-RBSSP 2009-12 1	03/26/2025	PAYDOWN		250,371	250,371	204,052	238,899	0	11,471	0	11,471	0	250,371	0	0	0	3,351	10/25/2035	1.A FM
12665W-AD-2	CSMC 2022-ATH2-CSMC 2022-ATH2 A2	03/01/2025	PAYDOWN		238,348	238,348	231,496	232,695	0	5,653	0	5,653	0	238,348	0	0	0	3,144	05/01/2067	1.A
31573E-AC-5	Ellington Financial Mort-EFMT 2022-3 A3	03/01/2025	PAYDOWN		139,128	139,128	133,039	134,676	0	4,452	0	4,452	0	139,128	0	0	0	1,814	08/01/2067	1.A
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2	03/25/2025	PAYDOWN		20,945	20,945	4,827	4,929	0	15,170	(32)	15,202	0	20,945	0	0	0	33	03/25/2037	1.A FM
47232A-AF-5	Jefferies Resecuritizati-JMAC 2008-R3 2A	03/01/2025	PAYDOWN		89,137	89,137	51,003	91,154	0	(2,017)	0	(2,017)	0	89,137	0	0	0	817	06/01/2036	1.A FM
02146P-AF-2	Alternative Loan Trust 2-CWALT 2006-HY12	03/01/2025	PAYDOWN		45,070	45,070	28,911	37,237	0	7,833	0	7,833	0	45,070	0	0	0	385	08/01/2036	1.A FM
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1	03/01/2025	PAYDOWN		475,646	475,646	454,786	458,061	0	17,584	0	17,584	0	475,646	0	0	0	3,045	07/01/2043	1.A
126694-UM-8	CHL Mortgage Pass-Throug-CWHL 2005-31 2A	03/01/2025	PAYDOWN		49,589	39,639	38,141	38,618	0	1,284	0	1,284	0	49,589	0	0	0	258	01/01/2036	1.A FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA	03/25/2025	PAYDOWN		42,172	42,172	26,147	40,890	0	1,282	0	1,282	0	42,172	0	0	0	184	05/25/2047	1.A FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB	03/01/2025	PAYDOWN		18,733	18,733	14,341	15,084	0	3,649	0	3,649	0	18,733	0	0	0	169	11/01/2035	2.C FM
47232A-AH-1	Jefferies Resecuritizati-JMAC 2008-R3 3A	03/01/2025	PAYDOWN		13,243	13,178	2,573	6,491	0	6,740	0	6,740	0	13,243	0	0	0	128	05/01/2037	1.A FM
45660L-DB-2	IndyMac INDX Mortgage Lo-INDX 2005-AR1 1	03/01/2025	PAYDOWN		713	713	708	713	0	0	0	0	0	713	0	0	0	8	03/01/2035	1.A FM
93934F-KP-6	Washington Mutual Mortga-WMALT 2006-1 3A	03/01/2025	PAYDOWN		(12,111)	16,376	16,424	17,424	0	1,354	0	1,354	0	(12,111)	0	0	0	108	02/01/2036	5.A FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1	03/01/2025	PAYDOWN		3,429	3,370	2,448	2,493	0	904	0	904	0	3,429	0	0	0	27	05/01/2036	1.A FM
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A	03/01/2025	PAYDOWN		758	758	458	454	0	304	0	304	0	758	0	0	0	7	05/01/2036	1.A FM
86358R-XZ-5	Structured Asset Securit-SASC 2002-AL1 A	03/01/2025	PAYDOWN		12,227	12,424	3,584	3,709	628	6,215	0	6,843	0	12,227	0	0	0	105	02/01/2032	6. *
36242D-H9-7	GSR Mortgage Loan Trust -GSR 2005-AR2 4A	03/01/2025	PAYDOWN		17,616	17,616	17,120	17,616	0	0	0	0	0	17,616	0	0	0	201	04/01/2035	1.A FM
12664A-AE-9	CSMC 2022-ATH3-CSMC 2022-ATH3 A2	03/11/2025	VARIOUS		3,290,419	3,295,481	3,295,448	3,295,481	0	0	0	0	0	3,295,481	0	(5,063)	(5,063)	68,123	08/01/2067	1.A
17030J-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-1 A1	03/01/2025	PAYDOWN		481,748	481,748	481,744	481,748	0	0	0	0	0	481,748	0	0	0	2,041	01/01/2067	1.A FE
86359B-4U-2	Structured Asset Securit-SASC 2005-4XS 1	03/01/2025	PAYDOWN		73,900	73,900	69,096	73,900	0	0	0	0	0	73,900	0	0	0	921	03/01/2035	1.A FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1	02/01/2025	PAYDOWN		8,980	8,980	4,794	4,670	0	4,310	0	4,310	0	8,980	0	0	0	64	02/01/2036	3.B FM
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A	03/01/2025	PAYDOWN		22,808	22,808	4,095	4,184	0	17,780	(532)	18,312	0	22,808	0	0	0	53	12/01/2036	1.A FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3	03/01/2025	PAYDOWN		39,234	37,999	22,849	23,211	0	15,217	0	15,217	0	39,234	0	0	0	186	11/01/2035	4.C FM
36830F-AF-3	GCAT 2024-INV3 Trust-GCAT 2024-INV3 A6	03/01/2025	PAYDOWN		383,590	383,590	384,623	384,510	0	(697)	0	(697)	0	383,590	0	0	0	9,712	09/01/2054	1.A FE
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9	03/01/2025	PAYDOWN		22,557	19,564	15,843	16,408	0	3,843	0	3,843	0	22,557	0	0	0	253	08/01/2035	1.A FM
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A	03/01/2025	PAYDOWN		37,822	37,822	11,216	12,058	0	39,392	0	39,392	0	37,822	0	0	0	310	10/01/2046	1.A FM
93363P-AA-8	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	03/01/2025	PAYDOWN		5,205	5,294	4,927	5,164	0	121	0	121	0	5,205	0	0	0	56	11/01/2036	1.B FM
12489W-JQ-8	Credit-Based Asset Servi-CBASS 2004-CB4	02/01/2025	PAYDOWN		180	180	179	177	0	3	0	3	0	180	0	0	0	1	05/01/2035	1.A FM
760985-S6-9	RFSC Series 2004-RP1 Tru-RFSC 2004-RP1A	03/25/2025	PAYDOWN		16,712	23,083	22,968	21,342	0	1,718	0	1,718	0	16,712	0	0	0	223	11/25/2042	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2	03/01/2025	PAYDOWN		169,581	172,359	149,531	156,820	0	14,590	0	14,590	0	169,581	0	0	0	1,520	05/01/2036	1.A FM
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1	03/01/2025	PAYDOWN		52,253	52,253	53,347	53,989	0	(1,737)	0	(1,737)	0	52,253	0	0	0	397	11/01/2049	1.A
795924-AA-7	Saluda Grade Alternative-GRADE 2024-INV1	03/01/2025	PAYDOWN		229,831	229,831	229,826	229,827	0	1	0	1	0	229,831	0	0	0	5,912	08/01/2059	1.A FE
04285E-AM-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A1	03/01/2025	PAYDOWN		120,446	120,446	118,989	120,183	0	263	0	263	0	120,446	0	0	0	1,056	07/01/2057	1.A
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1	03/01/2025	PAYDOWN		15,116	15,116	12,312	12,157	0	2,960	0	2,960	0	15,116	0	0	0	200	01/01/2037	3.B FM
67113X-AB-6	OBX 2021-J1 Trust-OBX 2021-J1 A2	03/01/2025	PAYDOWN		382,392	382,392	380,062	379,515	0	2,877	0	2,877	0	382,392	0	0	0	1,160	05/01/2051	1.A
61749L-BM-2	Morgan Stanley Mortgage -MSM 2006-8AR 6A	03/01/2025	PAYDOWN		372	372	289	307	0	65	0	65	0	372	0	0	0	4	06/01/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93936N-AA-1	Washington Mutual Mortga-WMALT 2007-4 1A	03/01/2025	PAYDOWN		1,619	5,490	5,674	5,693	0	(382)	0	(382)	0	1,619	0	0	0	11	06/01/2037	5.C FM
863579-ZL-5	Structured Adjustable Ra-SARM 2005-20 3A	03/01/2025	PAYDOWN		30,381	10,818	9,190	9,498	0	626	0	626	0	30,381	0	0	0	492	10/01/2035	1.A FM
12660B-AB-7	Credit Suisse Mortgage C-CSMC 2022-ATH1	03/01/2025	PAYDOWN		534,174	534,174	534,166	534,168	0	6	0	6	0	534,174	0	0	0	3,782	01/01/2067	1.A
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1	03/01/2025	PAYDOWN		8,598	8,598	8,555	8,735	0	(137)	0	(137)	0	8,598	0	0	0	89	09/01/2034	1.A FM
10571D-AD-1	BRAVO Residential Fundin-BRAVO 2024-NQM8	03/01/2025	PAYDOWN		219,584	219,584	210,659	210,704	0	8,880	0	8,880	0	219,584	0	0	0	421	08/01/2053	1.C FE
525221-EM-5	Lehman XS Trust Series 2-LXS 2005-7N 1A1	03/25/2025	PAYDOWN		46,129	46,129	33,831	41,123	0	5,006	0	5,006	0	46,129	0	0	0	277	12/25/2035	1.A FM
07384M-08-8	Bear Stearns ARM Trust 2-BSARM 2004-3 2A	03/01/2025	PAYDOWN		7,512	7,512	7,536	7,512	0	0	0	0	0	7,512	0	0	0	52	07/01/2034	1.A FM
05950M-AJ-9	Banc of America Funding -BAFC 2006-G 3A3	03/01/2025	PAYDOWN		51,070	51,070	48,963	51,070	0	0	0	0	0	51,070	0	0	0	475	07/01/2036	1.A FM
67113A-AP-5	OBX 2019-EXP3 Trust-OBX 2019-EXP3 1A8	03/01/2025	PAYDOWN		13,777	13,777	13,799	13,816	0	(39)	0	(39)	0	13,777	0	0	0	98	10/01/2059	1.A
46658T-AA-2	JP Morgan Mortgage Trust-JPMMT 2024-12 A	03/01/2025	PAYDOWN		1,004,249	1,004,249	1,004,563	1,004,565	0	(316)	0	(316)	0	1,004,249	0	0	0	11,225	06/01/2055	1.A FE
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A	03/01/2025	PAYDOWN		783	793	774	814	0	(22)	0	(22)	0	783	0	0	0	11	11/01/2035	3.A FM
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1	03/01/2025	PAYDOWN		97,598	97,598	95,524	96,987	0	611	0	611	0	97,598	0	0	0	578	03/01/2067	1.A FE
576434-J7-0	MASTR Alternative Loan T-MALT 2005-2 4A3	03/25/2025	PAYDOWN		174,630	174,630	145,161	173,578	0	1,051	0	1,051	0	174,630	0	0	0	1,257	03/25/2035	1.A FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1	03/01/2025	PAYDOWN		2,272	2,272	1,135	1,104	0	1,168	0	1,168	0	2,272	0	0	0	31	08/01/2037	3.B FM
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A	03/01/2025	PAYDOWN		652,270	652,270	645,191	646,087	0	6,183	0	6,183	0	652,270	0	0	0	3,339	04/01/2051	1.A
929227-R5-7	WaMu Mortgage Pass-Throu-WAMU 2003-AR5 A	03/01/2025	PAYDOWN		56,901	56,901	46,516	52,617	0	4,284	0	4,284	0	56,901	0	0	0	784	06/01/2033	3.A FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1	03/01/2025	PAYDOWN		3,979	3,979	3,663	3,508	0	470	0	470	0	3,979	0	0	0	35	08/01/2035	4.A FM
74929F-AK-5	RBSSP Resecuritization T-RBSSP 2010-3 4A	03/01/2025	PAYDOWN		5,426	5,426	5,337	5,426	0	0	0	0	0	5,426	0	0	0	70	12/01/2035	1.A FM
36242D-4W-0	GSR Mortgage Loan Trust -GSR 2005-AR3 6A	03/01/2025	PAYDOWN		12,015	12,015	11,290	10,764	0	1,251	0	1,251	0	12,015	0	0	0	97	05/01/2035	3.B FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A	03/01/2025	PAYDOWN		85,499	90,510	42,742	49,141	0	38,798	0	38,798	0	85,499	0	0	0	1,288	04/01/2037	1.A FM
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2	03/01/2025	PAYDOWN		20,923	17,162	12,486	12,424	0	6,310	0	6,310	0	20,923	0	0	0	184	02/01/2037	1.A FM
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1	03/01/2025	PAYDOWN		16,161	16,161	4,435	4,536	0	11,624	0	11,624	0	16,161	0	0	0	41	04/01/2037	1.A FM
673913-AA-7	OBX 2024-NQM18 Trust-OBX 2024-NQM18 A1	03/01/2025	PAYDOWN		225,193	225,193	225,191	225,192	0	1	0	1	0	225,193	0	0	0	797	10/01/2064	1.A FE
12663G-AB-3	COLT 2022-7 Mortgage Loa-COLT 2022-7 A2	03/01/2025	PAYDOWN		151,515	151,515	151,514	151,514	0	0	0	0	0	151,515	0	0	0	1,285	04/01/2067	1.C FE
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A	03/25/2025	PAYDOWN		72,337	72,357	50,562	43,763	0	28,700	0	28,700	0	72,337	0	0	0	301	08/25/2035	1.A FM
863579-J9-0	Structured Adjustable Ra-SARM 2005-22 1A	03/01/2025	PAYDOWN		2,204	2,162	1,808	1,651	0	(3,935)	(216)	(3,719)	0	2,204	0	0	0	618	12/01/2035	1.E FM
761118-BU-1	RALI Series 2005-QA8 Tru-RALI 2005-QA8 N	03/01/2025	PAYDOWN		8,261	13,519	10,220	11,751	0	2	0	2	0	8,261	0	0	0	122	07/01/2035	5.C FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5	03/01/2025	PAYDOWN		14,871	14,888	14,676	14,466	0	422	0	422	0	14,871	0	0	0	149	11/01/2035	1.A FM
403969-AC-2	HOMES 2025-AFC1 Trust-HOMES 2025-AFC1 A1	03/01/2025	PAYDOWN		104,043	104,043	104,043	0	0	1	0	1	0	104,043	0	0	0	701	01/01/2060	1.A FE
170257-AE-9	CHL Mortgage Pass-Throug-CWHL 2006-16 3A	03/01/2025	PAYDOWN		0	(33)	(16)	(10)	0	5	0	5	0	0	0	0	0	0	11/01/2036	1.A FM
362341-DP-1	GSR Mortgage Loan Trust -GSR 2005-6F 1A5	03/01/2025	PAYDOWN		12,988	12,988	13,037	13,039	0	(51)	0	(51)	0	12,988	0	0	0	114	07/01/2035	1.C FM
61748H-AW-1	Morgan Stanley Mortgage -MSM 2004-5AR 4A	03/01/2025	PAYDOWN		9,461	9,461	9,567	9,589	0	(129)	0	(129)	0	9,461	0	0	0	139	07/01/2034	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1	03/01/2025	PAYDOWN		69,616	69,616	70,693	71,322	0	(1,899)	0	(1,899)	0	69,616	0	0	0	405	09/01/2049	1.A
07386H-UG-4	Bear Stearns ALT-A Trust-BALTA 2005-5 21	03/01/2025	PAYDOWN		75	75	68	72	0	2	0	2	0	75	0	0	0	1	07/01/2035	1.A FM
12644A-AF-6	CSMC 2022-ATH3-CSMC 2022-ATH3 A3	03/01/2025	PAYDOWN		364,508	364,508	364,507	364,508	0	0	0	0	0	364,508	0	0	0	6,336	08/01/2067	1.A
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A	03/01/2025	PAYDOWN		19,004	18,187	8,975	8,952	0	12,397	(374)	12,771	0	19,004	0	0	0	158	05/01/2036	3.C FM
03464P-AA-5	Angel Oak Mortgage Trust-AOMT 2022-2 A1	03/01/2025	PAYDOWN		267,672	267,672	266,731	267,672	0	0	0	0	0	267,672	0	0	0	1,464	01/01/2067	1.A
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1	03/01/2025	PAYDOWN		9,067	10,379	8,464	7,852	0	2,320	0	2,320	0	9,067	0	0	0	155	03/01/2036	1.A FM
07386H-PD-7	Bear Stearns ALT-A Trust-BALTA 2004-12 2	03/01/2025	PAYDOWN		3,047	3,047	2,796	2,924	0	123	0	123	0	3,047	0	0	0	29	01/01/2035	1.A FM
362341-4F-3	GSR Mortgage Loan Trust -GSR 2006-AR1 3A	03/01/2025	PAYDOWN		465	278	273	277	0	23	0	23	0	465	0	0	0	3	01/01/2036	1.A FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1	03/01/2025	PAYDOWN		127,103	127,103	102,316	122,609	0	4,494	0	4,494	0	127,103	0	0	0	1,078	07/01/2037	1.A FM
81748M-AA-6	Sequoia Mortgage Trust 2-SEMT 2020-1 A1	03/01/2025	PAYDOWN		48,078	48,078	49,183	49,210	0	(1,131)	0	(1,131)	0	48,078	0	0	0	279	02/01/2050	1.A
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1	03/01/2025	PAYDOWN		0	(796)	(796)	(740)	0	102	0	102	0	0	0	0	0	(7)	12/01/2032	1.A FM
94986M-AF-9	Wells Fargo Mortgage Bac-WFMBS 2007-AR10	03/01/2025	PAYDOWN		487,925	487,957	402,948	428,565	0	(2)	0	(2)	0	428,537	0	59,388	59,388	(962)	01/01/2038	1.A FM
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1	03/01/2025	PAYDOWN		80,638	80,638	77,009	74,020	0	6,618	0	6,618	0	80,638	0	0	0	278	02/01/2050	1.A
12546Y-AA-9	CHNGE Mortgage Trust-CHNGE 2022-2 A1	03/01/2025	PAYDOWN		1,017,997	1,017,997	1,017,988	1,017,997	0	0	0	0	0	1,017,997	0	0	0	6,976	03/01/2067	1.C FE
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A	03/01/2025	PAYDOWN		7,574	7,574	7,644	7,321	0	253	0	253	0	7,574	0	0	0	69	06/01/2033	4.C FM
74387L-AC-5	Provident Funding Mortga-PFMT 2019-1 A2	03/01/2025	PAYDOWN		20,981	20,981	21,273	21,230	0	(249)	0	(249)	0	20,981	0	0	0	102	12/01/2049	1.A
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1	03/01/2025	PAYDOWN		58,985	58,985	60,303	60,948	0	(1,963)	0	(1,963)	0	58,985	0	0	0	409	01/01/2050	1.A
12667F-RE-7	Alternative Loan Trust 2-CWALT 2004-J6 1	03/01/2025	PAYDOWN		47,662	47,662	48,377	47,662	0	0	0	0	0	47,662	0	0	0	652	08/01/2025	1.A FM
10571D-AC-3	BRAVO Residential Fundin-BRAVO 2024-NQM8	03/01/2025	PAYDOWN		201,330	201,330	193,675	193,714	0	7,617	0	7,617	0	201,330	0	0	0	386	08/01/2053	1.A FE
67117D-AA-8	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A	03/01/2025	PAYDOWN		147,663	147,663	147,663	147,663	0	0	0	0	0	147,663	0	0	0	1,160	08/01/2062	1.A
924926-AD-0	Verus Securitization Tru-VERUS 2024-R1 A	03/01/2025	PAYDOWN		262,390	262,390	262,386	262,386	0	4	0	4	0	262,390	0	0	0	2,122	09/01/2069	1.C FE
92539A-AA-2	Verus Securitization Tru-VERUS 2022-6 A1	03/01/2025	PAYDOWN		159,307	159,307	157,836	158,709	0	599	0	599	0	159,307	0	0	0	1,244	06/01/2067	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	
19688Y-AB-0	COLT 2024-7 Mortgage Loa-COLT 2024-7 A2	03/01/2025	PAYDOWN		284,507	284,507	284,503	284,504	0	4	0	4	0	284,507	0	0	0	4,015	12/01/2069	1.C FE
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1	03/01/2025	PAYDOWN		4,780	4,760	3,074	3,273	0	1,495	0	1,495	0	4,780	0	0	0	41	01/01/2037	1.A FM
05954D-AL-0	Banc of America Funding -BAFC 2007-E 6A1	03/01/2025	PAYDOWN		218	223	194	208	0	14	0	14	0	218	0	0	0	1	09/01/2037	3.C FM
58004J-AB-8	MFA 2024-NQM2 Trust-MFRA 2024-NQM2 A2	03/01/2025	PAYDOWN		585,587	585,587	587,143	587,286	0	(1,699)	0	(1,699)	0	585,587	0	0	0	4,640	08/01/2069	1.C FE
073880-AG-1	Bear Stearns ARM Trust 2-BSARM 2007-1 3A	03/01/2025	PAYDOWN		7,559	5,774	4,867	5,261	0	915	0	915	0	7,559	0	0	0	67	02/01/2047	1.A FM
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1	03/01/2025	PAYDOWN		8,174	8,174	8,320	8,393	0	(218)	0	(218)	0	8,174	0	0	0	47	09/01/2049	1.A
196919-AB-0	COLT 2024-INV3 Mortgage -COLT 2024-INV3	03/01/2025	PAYDOWN		233,898	233,898	233,894	233,895	0	3	0	3	0	233,898	0	0	0	2,537	09/01/2069	1.C FE
12669F-AB-6	CHL Mortgage Pass-Throug-CWHL 2004-11 2A	03/01/2025	PAYDOWN		35,194	35,194	28,507	32,385	0	2,809	0	2,809	0	35,194	0	0	0	427	07/01/2034	1.A FM
67120V-AB-1	OBX Series 2025-NQM2-OBX 2025-NQM2 A2	03/01/2025	PAYDOWN		8,778	8,778	8,778	0	0	0	0	0	0	8,778	0	0	0	78	11/01/2064	1.C FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11	03/01/2025	PAYDOWN		6,336	6,336	6,297	6,301	0	36	0	36	0	6,336	0	0	0	37	06/01/2044	1.A
12659Y-AB-0	COLT 2022-3 Mortgage Loa-COLT 2022-3 A2	03/01/2025	PAYDOWN		313,017	313,017	313,012	313,014	0	3	0	3	0	313,017	0	0	0	2,114	06/01/2028	1.A FE
863579-UL-0	Structured Adjustable Ra-SARM 2005-15 1A	03/01/2025	PAYDOWN		1,143	1,129	688	674	0	491	0	491	0	1,143	0	0	0	13	07/01/2035	1.A FM
10568K-AB-4	BRAVO Residential Fundin-BRAVO 2022-NQM2	03/01/2025	PAYDOWN		64,252	64,252	64,251	64,251	0	1	0	1	0	64,252	0	0	0	518	11/01/2061	1.A FE
92538Q-AA-8	Verus Securitization Tru-VERUS 2021-7 A1	03/01/2025	PAYDOWN		162,092	162,092	149,783	154,266	0	7,826	0	7,826	0	162,092	0	0	0	595	10/01/2066	1.A
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4	03/01/2025	PAYDOWN		72,971	72,971	65,740	65,514	0	7,457	0	7,457	0	72,971	0	0	0	807	09/01/2033	1.A FM
81749N-AV-7	Sequoia Mortgage Trust 2-SEMT 2024-8 A20	03/01/2025	PAYDOWN		755,044	755,044	743,718	744,190	0	10,854	0	10,854	0	755,044	0	0	0	6,230	09/01/2054	1.A
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A	03/01/2025	PAYDOWN		30,693	31,431	19,887	20,230	0	10,919	0	10,919	0	30,693	0	0	0	273	08/01/2037	1.A FM
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2	03/01/2025	PAYDOWN		25,044	25,044	23,710	23,962	0	1,083	0	1,083	0	25,044	0	0	0	125	05/01/2043	1.A
45661X-AB-8	IndyMac INDX Mortgage Lo-INDX 2006-AR13	03/25/2025	PAYDOWN		47,275	47,275	28,335	30,578	0	16,696	0	16,696	0	47,275	0	0	0	459	07/25/2036	1.A FM
19688X-AA-4	COLT 2024-6 Mortgage Loa-COLT 2024-6 A1	03/01/2025	PAYDOWN		172,733	172,733	172,730	172,733	0	0	0	0	0	172,733	0	0	0	1,878	11/01/2069	1.A FE
17309V-AH-6	CitiMortgage Alternative-CMALT 2006-A4 1	03/01/2025	PAYDOWN		10,727	16,591	15,982	15,989	0	1,322	0	1,322	0	10,727	0	0	0	529	09/01/2036	4.C FM
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A	03/31/2025	PAYDOWN		(25,561)	128	383	0	0	(7,831)	0	(7,831)	32	(25,561)	0	0	0	(21)	07/01/2037	1.A FM
126694-MH-8	CHL Mortgage Pass-Throug-CWHL 2005-HYB7	03/01/2025	PAYDOWN		21,383	24,316	19,453	22,665	0	1,109	0	1,109	0	21,383	0	0	0	187	11/01/2035	1.A FM
12640W-AC-4	CSMC Series 2008-3R-CSMC 2008-3R 1A2	03/01/2025	PAYDOWN		28,327	24,206	22,196	23,145	0	1,388	0	1,388	0	28,327	0	0	0	238	07/01/2037	4.B FM
576433-HM-1	MASTR Adjustable Rate Mo-MARM 2003-7 4A1	03/01/2025	PAYDOWN		3,196	3,196	3,108	3,178	0	17	0	17	0	3,196	0	0	0	37	01/01/2034	1.A FM
105925-AB-7	BRAVO Residential Fundin-BRAVO 2024-NQM5	03/01/2025	PAYDOWN		229,193	229,193	229,189	229,190	0	2	0	2	0	229,193	0	0	0	4,735	06/01/2064	1.C FE
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5	03/01/2025	PAYDOWN		1,647	1,647	1,500	1,706	0	(59)	0	(59)	0	1,647	0	0	0	20	12/01/2035	1.A FM
64831T-AA-5	New Residential Mortgage-NRZT 2021-NQM3	03/01/2025	PAYDOWN		285,783	285,783	265,779	270,033	0	15,750	0	15,750	0	285,783	0	0	0	698	11/01/2056	1.A
55285P-AB-0	MFA 2023-NQM1 Trust-MFRA 2023-NQM1 A2	03/01/2025	PAYDOWN		45,594	45,594	44,949	45,345	0	249	0	249	0	45,594	0	0	0	518	11/01/2067	1.A
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3	03/01/2025	PAYDOWN		24,383	24,383	24,688	24,695	0	(312)	0	(312)	0	24,383	0	0	0	111	02/01/2050	1.A
31573E-AB-7	Ellington Financial Mort-EFMT 2022-3 A2	03/01/2025	PAYDOWN		288,495	288,495	280,396	282,628	0	5,867	0	5,867	0	288,495	0	0	0	3,762	08/01/2067	1.A
07384M-4K-5	Bear Stearns ARM Trust 2-BSARM 2004-10 2	03/01/2025	PAYDOWN		18,365	18,365	17,125	18,229	0	135	0	135	0	18,365	0	0	0	241	01/01/2035	1.A FM
36242D-QY-2	GSR Mortgage Loan Trust -GSR 2004-15F 2A	03/01/2025	PAYDOWN		1,448	1,449	1,290	1,289	0	161	0	161	0	1,448	0	0	0	12	12/01/2034	3.C FM
86359B-LE-9	Structured Adjustable Ra-SARM 2004-2 4A1	03/01/2025	PAYDOWN		3,218	3,218	3,102	3,165	0	53	0	53	0	3,218	0	0	0	46	03/01/2034	1.A FM
251510-MD-2	Deutsche Alt-B Securitie-DBALT 2006-AB1	03/01/2025	PAYDOWN		20,243	18,855	18,825	12,693	0	6,192	0	6,192	0	20,243	0	0	0	212	02/01/2036	1.A FM
576433-QD-1	MASTR Adjustable Rate Mo-MARM 2004-7 5A1	03/01/2025	PAYDOWN		470	470	447	463	0	8	0	8	0	470	0	0	0	14	07/01/2034	1.A FM
31572Y-AC-2	Ellington Financial Mort-EFMT 2022-2 A3	03/01/2025	PAYDOWN		248,700	248,700	244,116	245,279	0	3,421	0	3,421	0	248,700	0	0	0	2,675	04/01/2067	1.B
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1	03/01/2025	PAYDOWN		49,313	55,020	25,203	23,183	0	28,771	0	28,771	0	49,313	0	0	0	1,016	04/01/2047	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2	03/25/2025	PAYDOWN		54,947	54,947	44,644	52,132	0	2,815	0	2,815	0	54,947	0	0	0	371	04/25/2035	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB	03/01/2025	PAYDOWN		33,477	33,786	27,617	28,006	0	5,723	0	5,723	0	33,477	0	0	0	265	03/01/2038	1.A FM
04285E-AD-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A3	03/01/2025	PAYDOWN		125,264	125,264	120,072	122,060	0	3,204	0	3,204	0	125,264	0	0	0	1,098	07/01/2057	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1	03/01/2025	PAYDOWN		53,645	53,645	54,282	54,594	0	(949)	0	(949)	0	53,645	0	0	0	356	12/01/2049	1.A
19688L-AB-8	COLT 2022-5 Mortgage Loa-COLT 2022-5 A2	03/01/2025	PAYDOWN		278,147	278,147	274,095	274,888	0	3,259	0	3,259	0	278,147	0	0	0	2,125	03/01/2067	1.C FE
19685G-AC-0	COLT Funding LLC-COLT 2022-4 A3	03/01/2025	PAYDOWN		130,590	130,590	129,480	129,771	0	819	0	819	0	130,590	0	0	0	809	03/01/2067	1.F FE
10571D-AE-9	BRAVO Residential Fundin-BRAVO 2024-NQM8	03/01/2025	PAYDOWN		117,006	117,006	111,793	111,819	0	5,188	0	5,188	0	117,006	0	0	0	1,071	08/01/2053	1.F FE
07325D-AF-1	Bayview Financial Mortga-BAYV 2006-C 1A5	03/01/2025	PAYDOWN		13,209	13,209	9,768	11,543	0	1,667	0	1,667	0	13,209	0	0	0	96	11/01/2036	1.A FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A	03/01/2025	PAYDOWN		193,730	193,730	136,241	160,269	0	33,461	0	33,461	0	193,730	0	0	0	2,202	03/01/2039	1.A FM
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A	02/25/2025	PAYDOWN		119,420	119,420	118,495	119,289	0	131	0	131	0	119,420	0	0	0	795	10/25/2063	1.A FE
12551S-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-4 A1	03/01/2025	PAYDOWN		676,273	676,273	662,687	672,060	0	4,213	0	4,213	0	676,273	0	0	0	6,878	10/01/2057	1.C FE
43739E-AP-2	HOMEBANC MORTGAGE TRUST-SERIES 2005-1 CL	03/25/2025	PAYDOWN		21,851	21,851	18,417	18,513	0	3,338	0	3,338	0	21,851	0	0	0	122	03/25/2035	1.A FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3	03/01/2025	PAYDOWN		74,570	74,570	56,740	57,257	0	17,313	0	17,313	0	74,570	0	0	0	811	03/01/2036	1.A FM
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12	03/01/2025	PAYDOWN		30,026	31,495	27,593	30,812	0	483	0	483	0	30,026	0	0	0	257	06/01/2037	5.B FM
05946X-XP-3	Banc of America Funding -BAFC 2005-E 3A1	03/01/2025	PAYDOWN		78,164	80,057	78,506	81,311	0	(1,324)	0	(1,324)	0	78,164	0	0	0	1,214	05/01/2035	4.B FM
872225-AD-9	TBW Mortgage-Backed Trus-TBW 2006-5 A3	03/01/2025	PAYDOWN		230,281	230,281	209,116	225,680	0	(21,981)	0	(21,981)	0	230,281	0	0	0	1,461	11/01/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61776Q-AC-0	Morgan Stanley Residenti-MSRM 2024-3 A2	03/01/2025	PAYDOWN		231,340	231,340	231,254	231,257	0	58	0	58	0	231,340	0	0	0	16,244	07/01/2054	1.A FE
..761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A	03/01/2025	PAYDOWN		50,296	50,296	44,191	45,999	0	4,297	0	4,297	0	50,296	0	0	0	307	01/01/2036	5.B FM
..81749N-AB-1	Sequoia Mortgage Trust 2-SEMT 2024-8 A2	03/01/2025	PAYDOWN		825,854	825,854	818,628	818,929	0	6,925	0	6,925	0	825,854	0	0	0	6,814	09/01/2054	1.A
..67117D-AC-4	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A	03/01/2025	PAYDOWN		100,657	100,657	99,892	100,856	0	(199)	0	(199)	0	100,657	0	0	0	882	08/01/2062	1.B
..76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A	03/25/2025	PAYDOWN		457,691	457,691	457,690	458,172	0	(481)	0	(481)	0	457,691	0	0	0	763	10/25/2050	1.A FE
..92922F-3N-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR12	03/01/2025	PAYDOWN		55,477	55,477	52,788	54,332	0	1,145	0	1,145	0	55,477	0	0	0	812	10/01/2035	1.A FM
..93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C	03/01/2025	PAYDOWN		0	12,746	8,367	8,522	0	757	0	757	0	0	0	0	0	129	03/01/2036	5.A FM
..126416-AB-2	CSMC 2022-NQM1-CSMC 2022-NQM1 A2	03/01/2025	PAYDOWN		237,976	237,976	237,973	237,973	0	3	0	3	0	237,976	0	0	0	1,053	11/01/2066	1.B
..03464B-AC-2	Angel Oak Mortgage Trust-AOMT 2022-1 A3	03/01/2025	PAYDOWN		428,944	428,944	428,937	428,937	0	7	0	7	0	428,944	0	0	0	2,082	12/01/2066	1.A
..81378E-AA-1	SECURITIZED ASSET BACKED-SERIES 2007-BR4	03/25/2025	PAYDOWN		84,557	84,557	37,019	39,380	0	44,843	0	44,843	0	84,557	0	0	0	115	05/25/2037	2.F FM
..19688M-AC-4	COLT 2022-8 Mortgage Loa-COLT 2022-8 A3	03/01/2025	PAYDOWN		160,391	160,391	157,919	159,674	0	717	0	717	0	160,391	0	0	0	1,616	08/01/2067	1.F FE
..76110H-T9-0	RALI Series 2005-QA2 Tru-RALI 2005-QA2 N	03/01/2025	PAYDOWN		7,885	7,885	4,330	4,939	0	2,945	0	2,945	0	7,885	0	0	0	96	02/01/2035	1.A FM
..2254W0-FJ-9	Credit Suisse First Bost-CSFB 2003-1 1A1	03/01/2025	PAYDOWN		3,256	3,256	3,375	3,304	0	(48)	0	(48)	0	3,256	0	0	0	38	02/01/2033	2.B FM
..86358R-XY-8	Structured Asset Securit-SASC 2002-AL1 A	03/01/2025	PAYDOWN		8,967	8,967	5,771	7,897	539	531	0	1,070	0	8,967	0	0	0	55	02/01/2032	6. *
..41161P-MV-2	HarborView Mortgage Loan-HVMLT 2005-4 1A	03/01/2025	PAYDOWN		7,802	7,802	5,506	5,280	0	0	0	0	0	5,280	0	2,522	2,522	106	07/01/2035	1.A FM
..225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1	03/01/2025	PAYDOWN		7,656	7,924	6,006	6,036	0	1,831	0	1,831	0	7,656	0	0	0	55	09/01/2035	3.C FM
..46628K-AC-4	JP Morgan Mortgage Trust-JPMMT 2006-A3 2	03/01/2025	PAYDOWN		3,673	3,673	3,244	3,065	0	608	0	608	0	3,673	0	0	0	25	05/01/2036	1.A FM
..74928X-BB-6	RBSSP Resecuritization T-RBSSP 2009-6 3A	03/26/2025	PAYDOWN		238,765	277,839	180,899	231,873	0	216	0	216	0	238,765	0	0	0	7,184	01/26/2036	1.A FM
..12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1	03/01/2025	PAYDOWN		7,427	9,470	8,716	9,171	0	308	0	308	0	7,427	0	0	0	90	02/01/2037	4.C FM
..863579-SU-3	Structured Adjustable Ra-SARM 2005-12 3A	03/01/2025	PAYDOWN		2,452	2,452	1,884	2,204	0	249	0	249	0	2,452	0	0	0	31	06/01/2035	4.C FM
..81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A	03/01/2025	PAYDOWN		43,662	43,662	39,112	39,701	0	3,960	0	3,960	0	43,662	0	0	0	113	02/01/2043	1.A
..126416-AC-0	CSMC 2022-NQM1-CSMC 2022-NQM1 A3	03/01/2025	PAYDOWN		582,781	582,781	582,779	582,779	0	2	0	2	0	582,781	0	0	0	2,682	11/01/2066	1.B
..74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A	03/26/2025	PAYDOWN		128,273	128,273	120,416	113,605	0	14,668	0	14,668	0	128,273	0	0	0	903	10/26/2034	1.A FM
..74922M-AA-9	RALI Series 2006-QA6 Tru-RALI 2006-QA6 A	03/25/2025	PAYDOWN		34,820	34,820	30,443	33,801	0	1,018	0	1,018	0	34,820	0	0	0	241	07/25/2036	2.B FM
..23332U-AD-6	DSLA Mortgage Loan Trust-DSLA 2004-AR1 A	03/19/2025	PAYDOWN		11,632	11,632	10,204	11,173	0	460	0	460	0	11,632	0	0	0	131	09/19/2044	1.A FM
..36242D-H4-8	GSR Mortgage Loan Trust -GSR 2005-AR2 1A	03/01/2025	PAYDOWN		8,284	8,284	7,601	8,135	0	149	0	149	0	8,284	0	0	0	81	04/01/2035	1.A FM
..46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1	03/01/2025	PAYDOWN		3,618	3,618	1,237	1,207	0	2,410	0	2,410	0	3,618	0	0	0	63	12/01/2035	1.A FM
..45660L-V9-7	IndyMac INDX Mortgage Lo-INDX 2005-AR31	03/01/2025	PAYDOWN		2,513	2,513	2,249	2,594	0	(81)	0	(81)	0	2,513	0	0	0	20	01/01/2036	5.A FM
..74958X-AF-1	RFMSI Series 2007-SA2 Tr-RFMSI 2007-SA2	03/01/2025	PAYDOWN		2,087	2,087	1,902	1,789	0	298	0	298	0	2,087	0	0	0	22	04/01/2037	1.A FM
..67119F-AA-1	OBX 2024-NQM7 Trust-OBX 2024-NQM7 A1	03/01/2025	PAYDOWN		300,881	300,881	300,880	300,881	0	(2)	0	(2)	0	300,881	0	0	0	3,398	03/01/2064	1.A FE
..88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT	03/25/2025	PAYDOWN		12,599	12,599	6,552	9,267	0	3,332	0	3,332	0	12,599	0	0	0	36	08/25/2038	1.A FM
..465983-AA-2	JP Morgan Mortgage Trust-JPMMT 2024-NQM1	03/01/2025	PAYDOWN		208,071	208,071	208,069	208,069	0	2	0	2	0	208,071	0	0	0	1,802	02/01/2064	1.A FE
..007030-AD-4	Adjustable Rate Mortgage-ARMT 2006-3 4A1	03/25/2025	PAYDOWN		33,627	33,627	14,991	15,111	0	60,756	(12,431)	73,187	0	33,627	0	0	0	57	08/25/2036	1.A FM
..673913-AB-5	OBX 2024-NQM18 Trust-OBX 2024-NQM18 A2	03/01/2025	PAYDOWN		257,749	257,749	257,748	257,749	0	0	0	0	0	257,749	0	0	0	3,431	10/01/2064	1.C FE
..46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2	03/31/2025	PAYDOWN		0	0	0	0	0	4	0	4	0	0	0	0	0	0	08/01/2037	1.A FM
..36244S-AD-0	GSAA Home Equity Trust 2-GSAA 2006-13 AF	03/01/2025	PAYDOWN		86,898	86,898	22,503	23,229	0	101,707	(3,624)	105,331	0	86,898	0	0	0	1,278	07/01/2036	1.A FM
..92990G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2	03/01/2025	PAYDOWN		13,820	13,820	13,226	13,544	0	276	0	276	0	13,820	0	0	0	153	05/01/2037	1.G FM
..07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21	02/01/2025	PAYDOWN		18,713	19,540	11,363	11,733	0	4,454	164	4,290	0	18,713	0	0	0	311	01/01/2047	4.C FM
..05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1	03/01/2025	PAYDOWN		921	921	875	709	0	211	0	211	0	921	0	0	0	10	01/01/2037	1.A FM
..92539X-AB-0	Verus Securitization Tru-VERUS 2023-6 A2	03/11/2025	VARIOUS		2,757,880	2,725,477	2,725,467	2,725,477	0	0	0	0	0	2,725,477	0	32,402	32,402	51,565	09/01/2068	1.A
..12569Q-AA-8	CHNGE Mortgage Trust 202-CHNGE 2023-4 A1	03/11/2025	VARIOUS		3,742,784	3,693,952	3,701,456	3,698,878	0	(827)	0	(827)	0	3,698,051	0	44,733	44,733	74,630	09/01/2058	1.A FE
..169926-AA-0	CHNGE Mortgage Trust 202-CHNGE 2023-2 A1	03/11/2025	VARIOUS		3,104,196	3,088,195	3,038,012	3,057,275	0	7,169	0	7,169	0	3,064,444	0	39,752	39,752	52,699	06/01/2058	1.A FE
..17322N-AD-6	Citigroup Mortgage Loan -CMLTI 2014-J1 A	03/01/2025	PAYDOWN		5,887	5,887	5,852	5,765	0	122	0	122	0	5,887	0	0	0	34	06/01/2044	1.A
..12669G-A5-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB3	03/01/2025	PAYDOWN		606	606	551	606	0	0	0	0	0	606	0	0	0	4	06/01/2035	1.A FM
..12667G-AA-1	Alternative Loan Trust 2-CWALT 2005-13CB	03/25/2025	PAYDOWN		130,663	129,527	111,865	107,071	0	33,793	0	33,793	0	130,663	0	0	0	5,692	05/25/2035	1.A FM
..92540R-AD-6	Verus Securitization Tru-VERUS 2024-9 A2	03/01/2025	PAYDOWN		412,527	412,527	412,520	412,522	0	6	0	6	0	412,527	0	0	0	3,922	11/01/2069	1.C FE
..46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1	03/01/2025	PAYDOWN		811	811	416	425	0	385	0	385	0	811	0	0	0	11	03/01/2036	1.A FM
..92922F-8T-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR18	03/01/2025	PAYDOWN		114,900	114,900	111,309	112,323	0	2,576	0	2,576	0	114,900	0	0	0	1,741	01/01/2036	1.A FM
..26844L-AB-4	EFMT 2024-INV2-EFMT 2024-INV2 A2	03/01/2025	PAYDOWN		56,702	56,702	56,702	56,702	0	0	0	0	0	56,702	0	0	0	981	10/01/2069	1.D FE
..61758V-AQ-0	Morgan Stanley Re-REMIC -MSRR 2010-R2 3B	03/31/2025	PAYDOWN		0	0	0	0	0	(1,593)	0	(1,593)	0	0	0	0	0	84	10/01/2037	5.A FM
..94986M-AA-0	Wells Fargo Mortgage Bac-WFMBS 2007-AR10	03/01/2025	PAYDOWN		2,952	4,080	4,103	4,098	0	44	0	44	0	2,952	0	0	0	65	01/01/2038	4.B FM
..761118-GS-1	RALI Series 2005-QS13 Tr-RALI 2005-QS13	03/25/2025	PAYDOWN		89,806	100,664	80,705	82,442	0	15,001	143	14,858	0	89,806	0	0	0	(99)	09/25/2035	2.C FM
..3622EA-AA-8	GSAA TRUST-GSAA 2007-3 1A1A	03/25/2025	PAYDOWN		132,737	132,737	72,275	74,186	0	58,789	574	58,215	0	132,737	0	0	0	810	03/25/2047	1.A FM
..36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1	03/01/2025	PAYDOWN		6,216	6,216	6,249	6,216	0	0	0	0	0	6,216	0	0	0	90	09/01/2034	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359L-NA-3	Structured Asset Mortgag-SAMI 2005-AR6 2	03/25/2025	PAYDOWN		7,168	7,168	5,045	6,471	0	697	0	697	0	7,168	0	0	0	57	09/25/2045	2.C FM
..12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB	03/01/2025	PAYDOWN		20,608	20,606	17,804	18,181	0	2,425	0	2,425	0	20,608	0	0	0	180	04/01/2035	1.A FM
..92539J-AC-9	Verus Securitization Tru-VERUS 2022-INV1	03/01/2025	PAYDOWN		83,287	83,287	82,424	83,287	0	0	0	0	0	83,287	0	0	0	913	08/01/2067	1.C
..36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6	03/01/2025	PAYDOWN		23,450	23,450	23,086	22,708	0	741	0	741	0	23,450	0	0	0	361	02/01/2035	1.A FM
..002939-AE-6	A&D Mortgage Trust 2024-ADMT 2024-NQM4	03/01/2025	PAYDOWN		392,769	392,769	392,764	392,765	0	4	0	4	0	392,769	0	0	0	3,251	08/01/2069	1.A
..89171U-AG-4	Towd Point Mortgage Trus-TPMT 2015-4 M2	03/01/2025	PAYDOWN		979,441	979,441	968,362	979,099	0	342	0	342	0	979,441	0	0	0	6,491	04/01/2055	1.A
..472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A	03/01/2025	PAYDOWN		(8,188)	139	38	29	0	(6,001)	0	(6,001)	7,974	(8,188)	0	0	0	3	01/01/2037	1.A FM
..92537M-AA-8	Verus Securitization Tru-VERUS 2019-INV3	03/01/2025	PAYDOWN		776,675	776,675	767,937	776,270	0	405	0	405	0	776,675	0	0	0	5,511	11/01/2059	1.A
..86359F-AB-8	Structured Asset Securit-SASC 2006-S2 A2	03/25/2025	PAYDOWN		588	588	457	189	0	398	0	398	0	588	0	0	0	4	06/25/2036	1.A FM
..41161P-UK-7	HarborView Mortgage Loan-SERIES 05-11 CL	03/19/2025	PAYDOWN		2,879	2,879	2,031	2,699	0	181	0	181	0	2,879	0	0	0	28	08/19/2045	1.A FM
..17314Q-AD-9	Citigroup Mortgage Loan -CMLTI 2009-11 2	03/01/2025	PAYDOWN		0	1,408	479	357	0	121	0	121	0	0	0	0	0	25	01/01/2036	1.A FM
..863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18	03/01/2025	PAYDOWN		13,668	4,329	3,253	2,828	0	5,203	0	5,203	0	13,668	0	0	0	57	09/01/2035	1.A FM
..362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C	03/25/2025	PAYDOWN		46,774	38,903	30,091	35,593	0	5,343	0	5,343	0	46,774	0	0	0	307	05/25/2036	1.A FM
..05946X-Y7-2	Banc of America Funding -BAFC 2005-8 2A8	03/01/2025	PAYDOWN		55,584	59,582	56,276	58,792	0	(82)	0	(82)	0	55,584	0	0	0	1,852	01/01/2036	3.E FM
..06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1	03/01/2025	PAYDOWN		36,508	36,508	35,123	35,494	0	1,014	0	1,014	0	36,508	0	0	0	266	07/01/2052	1.D
..058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1	03/01/2025	PAYDOWN		743	4,538	3,799	3,984	0	171	0	171	0	743	0	0	0	62	03/01/2036	2.C FM
..36830F-AN-6	GCAT 2024-INV3 Trust- 36830FAN6	03/01/2025	PAYDOWN		111,365	111,365	111,539	111,530	0	(166)	0	(166)	0	111,365	0	0	0	1,234	09/01/2054	1.A
..67120G-AD-0	OBX 2024-NQM16 Trust-OBX 2024-NQM16 A2	03/01/2025	PAYDOWN		271,338	271,338	271,333	271,332	0	7	0	7	0	271,338	0	0	0	6,652	10/01/2064	1.A
..759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5	03/01/2025	PAYDOWN		169,714	169,714	153,220	150,135	0	20,353	0	20,353	0	169,714	0	0	0	1,433	02/01/2035	1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					91,859,308	92,102,437	88,470,545	89,440,441	2,623	1,495,350	(14,125)	1,512,098	37,940	91,465,391	(15,785)	409,705	393,920	1,466,496	XXX	XXX
..92257P-BA-8	Velocity Commercial Capi-VCC 2022-5 M2	02/01/2025	PAYDOWN		3,086	3,086	3,022	3,046	0	39	0	39	0	3,086	0	0	0	39	10/01/2052	1.G FE
..61764R-BJ-6	Morgan Stanley Bank of A-MSBAM 2015-C20	01/01/2025	PAYDOWN		2,500,000	2,500,000	2,558,984	2,500,000	0	0	0	0	0	2,500,000	0	0	0	8,667	02/01/2048	1.A
..12635R-AW-8	CSAIL 2015-C4 Commercial-CSAIL 2015-C4 A	03/01/2025	PAYDOWN		583,340	583,340	606,583	584,556	0	(1,216)	0	(1,216)	0	583,340	0	0	0	6,621	11/01/2048	1.A
..61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27	01/01/2025	PAYDOWN		851,755	851,755	870,121	852,174	0	(419)	0	(419)	0	851,755	0	0	0	2,465	12/01/2047	1.A
..14576A-AC-6	Cars Net Lease Mortgage -CARM 2020-1A A3	03/15/2025	PAYDOWN		3,625	3,536	3,551	74	0	74	0	74	0	3,625	0	0	0	19	12/15/2050	1.F FE
..92259H-AA-2	Velocity Commercial Capi-VCC 2024-4 A	03/01/2025	PAYDOWN		743,582	743,582	743,556	743,560	0	19	0	19	0	743,582	0	0	0	8,074	08/01/2054	1.A FE
..05591U-AA-5	BSREP Commercial Mortgag-BSREP 2021-DC A	02/15/2025	PAYDOWN		563,479	563,479	535,305	563,479	0	0	0	0	0	563,479	0	0	0	5,256	08/15/2038	1.A
..417927-AA-8	Harvest Commercial Capit-HCCLT 2024-1 A	03/01/2025	PAYDOWN		4,825	4,825	4,888	0	0	(63)	0	(63)	0	4,825	0	0	0	39	10/01/2056	1.A FE
..92257B-AE-2	Velocity Commercial Capi-VCC 2022-3 M4	03/01/2025	PAYDOWN		573,094	573,094	523,704	536,910	0	36,184	0	36,184	0	573,094	0	0	0	8,497	06/01/2052	3.B FE
..94989D-AW-9	Wells Fargo Commercial M-WFCM 2015-C27 A	02/01/2025	PAYDOWN		4,484,953	4,484,953	4,527,000	4,485,147	0	(193)	0	(193)	0	4,484,953	0	0	0	21,049	02/01/2048	1.A
..05608B-AA-8	BX Commercial Mortgage T-BX 2019-IMC A	03/13/2025	JP MORGAN SECURITIES		8,387,555	8,477,630	8,477,630	8,477,630	0	0	0	0	0	8,477,630	0	(90,075)	(90,075)	112,875	04/15/2034	1.A
..61690Q-AD-1	Morgan Stanley Bank of A-MSBAM 2015-C23	03/01/2025	PAYDOWN		2,645,684	2,645,684	2,745,695	2,648,662	0	(2,978)	0	(2,978)	0	2,645,684	0	0	0	31,127	07/01/2050	1.A
..14576A-AB-8	Cars Net Lease Mortgage -CARM 2020-1A A2	03/15/2025	PAYDOWN		1,875	1,875	1,874	1,874	0	1	0	1	0	1,875	0	0	0	8	12/15/2050	1.A FE
..92259V-AA-4	Velocity Commercial Capi-VCC 2023-1 A	03/01/2025	PAYDOWN		431,297	431,297	431,196	431,202	0	94	0	94	0	431,297	0	0	0	5,007	01/01/2053	1.A FE
..14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1	03/15/2025	PAYDOWN		17,500	17,500	17,493	17,496	0	4	0	4	0	17,500	0	0	0	59	12/15/2050	1.A FE
..41757C-AA-0	Harvest Commercial Capit-HCCLT 2025-1 A	03/01/2025	PAYDOWN		27,062	27,062	27,062	0	0	0	0	0	0	27,062	0	0	0	0	06/01/2057	1.A FE
..06539W-BG-0	BANK 2020-BNK25-BANK 2020-BN25 C	02/26/2025	BOFAMLSEC		2,708,383	3,151,000	2,705,060	2,829,484	0	8,858	0	8,858	0	2,838,342	0	(129,959)	(129,959)	25,213	01/01/2063	1.G
..92257P-AA-9	Velocity Commercial Capi-VCC 2022-5 A	03/01/2025	PAYDOWN		342,089	342,089	344,387	344,555	0	(2,466)	0	(2,466)	0	342,089	0	0	0	3,579	10/01/2052	1.A FE
..92258X-AA-1	Velocity Commercial Capi-VCC 2022-1 A	03/01/2025	PAYDOWN		61,929	61,929	61,505	61,636	0	292	0	292	0	61,929	0	0	0	355	02/01/2052	1.A FE
..92257C-AA-8	Velocity Commercial Capi-VCC 2019-1 A	03/01/2025	PAYDOWN		48,636	48,636	48,624	48,637	0	(75)	0	(75)	0	48,636	0	0	0	383	03/01/2049	1.A FE
..30227F-AJ-9	Extended Stay America Tr-ESA 2021-ESH D	03/15/2025	PAYDOWN		219,606	219,606	219,606	219,606	0	0	0	0	0	219,606	0	0	0	2,278	07/15/2038	1.A
..92257B-AF-9	Velocity Commercial Capi-VCC 2022-3 M5	02/01/2025	PAYDOWN		902,973	902,973	787,703	828,375	0	74,598	0	74,598	0	902,973	0	0	0	14,198	06/01/2052	4.B FE
..92261A-BA-5	Velocity Commercial Capi-VCC 2024-5 A	03/01/2025	PAYDOWN		287,810	287,810	287,796	287,797	0	12	0	12	0	287,810	0	0	0	3,625	10/01/2054	1.A FE
..64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2	01/30/2025	PAYDOWN		10,000	10,000	8,841	9,229	0	771	0	771	0	10,000	0	0	0	92	01/30/2052	2.B FE
..92259U-AA-6	Velocity Commercial Capi-VCC 2022-2 A	03/01/2025	PAYDOWN		121,557	121,557	121,535	121,542	0	15	0	15	0	121,557	0	0	0	1,088	04/01/2052	1.A FE
..94989J-AZ-9	Wells Fargo Commercial M-WFCM 2015-C28 A	03/01/2025	PAYDOWN		23,766	23,766	23,944	23,770	0	(4)	0	(4)	0	23,766	0	0	0	210	05/01/2048	1.A
..12482H-AJ-3	CAMB 2019-LIFE C	03/13/2025	JP MORGAN SECURITIES		6,993,438	7,000,000	6,678,438	6,947,131	0	10,661	0	10,661	0	6,957,792	0	35,645	35,645	105,343	12/15/2037	1.A
..94989N-BD-8	Wells Fargo Commercial M-WFCM 2015-C30 A	03/01/2025	PAYDOWN		1,521,808	1,521,808	1,515,388	1,521,326	0	483	0	483	0	1,521,808	0	0	0	6,941	09/01/2058	1.A
..12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21	03/01/2025	PAYDOWN		4,907,028	4,907,028	4,939,039	4,907,884	0	(855)	0	(855)	0	4,907,028	0	0	0	29,073	07/01/2048	1.A
..92257B-AA-0	Velocity Commercial Capi-VCC 2022-3 A	03/01/2025	VARIOUS		484,181	484,181	476,598	325,938	0	5,126	0	5,126	0	484,181	0	0	0	4,815	06/01/2052	1.A FE
..94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A	03/01/2025	PAYDOWN		1,210,101	1,210,101	1,222,173	1,211,105	0	(1,004)	0	(1,004)	0	1,210,101	0	0	0	9,681	01/01/2059	1.A
..75575R-AA-5	Ready Capital Mortgage F-RCMT 2023-FL11	03/25/2025	PAYDOWN		88,113	88,113	87,893	87,866	0	248	0	248	0	88,113	0	0	0	527	10/25/2039	1.A FE
..92259K-AD-2	Velocity Commercial Capi-VCC 2022-4 M1	03/01/2025	PAYDOWN		105,937	105,937	105,937	105,937	0	0	0	0	0	105,937	0	0	0	1,076	08/01/2052	1.D 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78485G-AN-4	STWD Trust 2021-FLWR-SREIT 2021-FLWR E	03/15/2025	PAYDOWN		2,016,000	2,016,000	2,008,660	2,016,000	0	0	0	0	0	2,016,000	0	0	0	11,173	07/15/2036	1.A
..92258X-AB-9	Velocity Commercial Capi-VCC 2022-1 M1	03/01/2025	PAYDOWN		528,272	528,272	523,814	525,068	0	3,204	0	3,204	0	528,272	0	0	0	2,874	02/01/2052	1.D FE
..94989G-AV-2	Wells Fargo Commercial M-WFCM 2015-SG1 A	03/01/2025	PAYDOWN		1,011,448	1,011,448	1,041,949	1,012,852	0	(1,405)	0	(1,405)	0	1,011,448	0	0	0	5,468	09/01/2048	1.A
..61690F-AL-7	Morgan Stanley Bank of A-MSBAM 2015-C22	03/01/2025	PAYDOWN		7,687,021	7,687,021	7,691,826	7,686,901	0	120	0	120	0	7,687,021	0	0	0	35,449	04/01/2048	1.A
..05552F-BG-1	BBCMS Trust-BBCMS 2022-C15 C	02/24/2025	PERFTRUSTCP		16,381,250	20,000,000	19,531,500	19,677,651	0	10,382	0	10,382	0	19,688,032	0	(3,306,782)	(3,306,782)	178,637	04/01/2055	1.F
..92259K-AG-5	Velocity Commercial Capi-VCC 2022-4 M2	03/01/2025	PAYDOWN		95,377	95,377	95,362	95,368	0	9	0	9	0	95,377	0	0	0	891	08/01/2052	1.G FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					69,579,435	73,737,439	72,605,227	72,744,945	0	140,516	0	140,516	0	73,070,605	0	(3,491,171)	(3,491,171)	652,771	XXX	XXX
..61033W-AC-6	Monroe Capital MML CLO I-MCMML 2019-2A A	01/22/2025	PAYDOWN		1,142,566	1,142,566	1,142,566	1,142,566	0	0	0	0	0	1,142,566	0	0	0	9,366	10/22/2031	1.A FE
..91824X-AC-4	VCP RRL ABS II Ltd-VCRRL 2022-1A A	01/20/2025	PAYDOWN		374,469	374,469	369,163	371,810	0	2,659	0	2,659	0	374,469	0	0	0	5,073	01/20/2033	1.F FE
..00119E-AA-5	AGL CLO 23 Ltd-AGL 2022-23A A	02/18/2025	PAYDOWN		7,700,000	7,700,000	7,700,000	7,700,000	0	0	0	0	0	7,700,000	0	0	0	173,038	01/20/2036	1.A FE
..10970T-AA-9	Brinley PD SPV I LLC/Revolving Facility	03/31/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	21,275	10/14/2032	1.F PL
..82671C-AC-3	Signal Peak CLO 10 Ltd-SPEAK 2021-10A B	02/20/2025	PAYDOWN		14,000,000	14,000,000	13,899,200	14,000,000	0	0	0	0	0	14,000,000	0	0	0	304,029	01/24/2035	1.C FE
..40639G-AA-7	Halseypoint Clo 6 Ltd-HLSY 2022-6A A1	02/06/2025	PAYDOWN		35,000,000	35,000,000	34,912,500	34,301,997	0	698,003	0	698,003	0	35,000,000	0	0	0	737,033	10/20/2034	1.A FE
..00900C-AQ-7	AIMCO CLO Series 2017-A-AIMCO 2017-AA CR	03/12/2025	PAYDOWN		8,000,000	8,000,000	7,984,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	216,624	04/20/2034	1.F FE
..22284H-AC-7	Covenant Credit Partners-COV 2017-1A B	01/15/2025	PAYDOWN		1,620,669	1,620,669	1,620,669	1,620,669	0	0	0	0	0	1,620,669	0	0	0	28,029	10/15/2029	1.A FE
..98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	01/16/2025	PAYDOWN		1,426,511	1,426,511	1,426,511	1,426,511	0	0	0	0	0	1,426,511	0	0	0	24,348	01/16/2031	1.A FE
..40256G-AC-5	Gulf Stream Meridian-GSM 2021-6A A2	01/15/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	170,392	01/15/2037	1.C FE
..40170F-AJ-5	Guggenheim MM CLO 2018-1-GPIM 2018-1A A2	01/15/2025	PAYDOWN		1,098,557	1,098,557	1,098,557	1,098,572	0	(15)	0	(15)	0	1,098,557	0	0	0	12,496	01/15/2031	1.A FE
..89707W-AB-4	Tropic CDO III Ltd-TROPC 2004-1A A2L	01/15/2025	PAYDOWN		1,396,817	1,396,817	1,147,066	1,382,203	0	14,614	0	14,614	0	1,396,817	0	0	0	20,664	07/15/2034	1.A FE
..05876K-AC-9	Ballyrock CLO 16 Ltd-BALLY 2021-16A A2	03/13/2025	PAYDOWN		4,555,000	4,555,000	4,407,160	4,344,102	0	210,898	0	210,898	0	4,555,000	0	0	0	116,040	07/20/2034	1.C FE
..55312H-AA-7	MMcapS Funding XVII Ltd-MMCAP 17A A1	03/03/2025	PAYDOWN		91,750	91,750	87,431	91,750	0	0	0	0	0	91,750	0	0	0	1,185	12/01/2035	1.A FE
. 000000-00-0	Cairn CLO-CRNCL 2024-19A C	03/31/2025	JEFFERIESLLC		0	0	0	0	0	0	0	0	206,040	0	0	0	0	0	04/15/2039	1.F FE
..00140M-AC-6	Aimco CLO 12 Ltd-AIMCO 2020-12A ER	01/31/2025	PAYDOWN		1,000,000	1,000,000	920,800	918,871	0	81,129	0	81,129	0	1,000,000	0	0	0	27,466	01/17/2032	3.C FE
..38090A-AA-6	GoldenTree Loan Manageme-GLM 2022-16A XR	02/13/2025	PAYDOWN		1,562,500	1,562,500	1,562,500	1,562,500	0	0	0	0	0	1,562,500	0	0	0	27,856	01/20/2034	1.A FE
..143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	01/06/2025	PAYDOWN		5,300,000	5,300,000	5,144,180	5,063,467	0	236,533	0	236,533	0	5,300,000	0	0	0	80,862	07/15/2034	1.C FE
..13877L-AC-0	Canyon Capital CLO 2022--CANYC 2022-2A B	03/07/2025	PAYDOWN		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	230,175	01/15/2036	1.C FE
..55819M-AN-6	Madison Park Funding XXX-MDPK 2019-35A A	01/21/2025	PAYDOWN		115,731	115,731	114,041	113,854	0	1,877	0	1,877	0	115,731	0	0	0	1,736	04/20/2032	1.A FE
..01449C-AB-6	ALESCO Preferred Funding-ALESC 8A A1B	03/24/2025	PAYDOWN		65,699	65,699	52,163	55,746	0	9,953	0	9,953	0	65,699	0	0	0	827	12/23/2035	1.A FE
. 000000-00-0	Avoca CLO XVIII DAC-AVOCA 18A CR	03/31/2025	JEFFERIESLLC		0	0	0	0	0	0	0	0	58,800	0	0	0	0	0	01/15/2038	1.F FE
..14316W-AC-3	Carlyle Global Market St-CGMS 2021-7A A2	03/26/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	288,656	10/15/2035	1.C FE
..87250C-AN-7	TICP CLO XIV Ltd-TICP 2019-14A A2R	02/20/2025	PAYDOWN		7,000,000	7,000,000	6,728,750	6,664,699	0	335,301	0	335,301	0	7,000,000	0	0	0	152,991	10/20/2032	1.C FE
..83438J-AA-4	Soloso CDO 2007-1 Ltd-SERIES 2007-1A CLA	01/07/2025	PAYDOWN		71,499	71,499	65,868	68,861	0	2,637	0	2,637	0	71,499	0	0	0	934	10/07/2037	1.C FE
..55822A-AQ-0	Madison Park Funding XLV-MDPK 2020-46A C	02/21/2025	PAYDOWN		3,870,000	3,870,000	3,870,000	3,870,000	0	0	0	0	0	3,870,000	0	0	0	95,214	10/15/2034	1.F FE
..38175J-AC-1	Golub Capital Partners C-GOCAP 2013-17A	01/14/2025	PAYDOWN		7,200,000	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	0	0	114,007	10/25/2030	1.A FE
..13887W-AN-0	Canyon Capital CLO 2019--CANYC 2019-2A C	02/11/2025	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	115,483	10/15/2034	1.F FE
..32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A	01/25/2025	PAYDOWN		745,569	745,569	745,560	745,561	0	8	0	8	0	745,569	0	0	0	6,250	01/25/2032	1.A FE
..74041P-AB-6	Preferred Term Securitie-SECURED	01/03/2025	PAYDOWN		4,534,921	4,534,921	3,488,207	3,743,512	0	791,409	0	791,409	0	4,534,921	0	0	0	67,454	01/03/2033	1.B FE
..91824X-AE-0	VCP RRL ABS II Ltd-VCRRL 2022-1A B	01/20/2025	PAYDOWN		58,037	58,037	57,295	57,662	0	375	0	375	0	58,037	0	0	0	930	01/20/2033	2.B FE
..17275G-AA-4	CIRUS-2018-1A A	01/25/2025	PAYDOWN		1,239,334	1,239,334	1,239,334	1,239,334	0	0	0	0	0	1,239,334	0	0	0	29,744	01/25/2037	1.A FE
..22284H-AJ-2	Covenant Credit Partners-COV 2017-1A C2	01/15/2025	PAYDOWN		1,336,697	1,336,697	1,336,266	1,336,682	0	15	0	15	0	1,336,697	0	0	0	15,505	10/15/2029	1.A FE
. 17181T-AE-1	CIFC Funding 2018-IV Ltd-CIFC 2018-4A B	02/06/2025	PAYDOWN		900,000	900,000	864,270	859,180	0	40,820	0	40,820	0	900,000	0	0	0	19,453	10/17/2031	1.D FE
..01749K-AA-7	Allegro CLO Ltd-ALLEG 2022-1A E	03/06/2025	PAYDOWN		7,000,000	7,000,000	6,930,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	313,697	07/20/2035	3.C FE
..00889B-AC-5	Aimco CLO 15 Ltd-AIMCO 2021-15A C	03/31/2025	PAYDOWN		3,250,000	3,250,000	3,063,125	3,029,943	0	220,057	0	220,057	0	3,250,000	0	0	0	56,968	10/17/2034	1.F FE
..282523-AK-5	1828 CLO Ltd-GUGG4 2016-1A A1S2	01/15/2025	PAYDOWN		1,158,023	1,158,023	1,158,023	1,158,023	0	0	0	0	0	1,158,023	0	0	0	12,860	10/15/2031	1.A FE
..15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	01/15/2025	PAYDOWN		1,105,499	1,105,499	1,105,499	1,105,499	0	0	0	0	0	1,105,499	0	0	0	13,741	07/15/2030	1.A FE
..98887T-AQ-1	Zais Clo 6 Ltd-ZAIS6 2017-1A BR	01/15/2025	PAYDOWN		6,532,674	6,532,674	6,532,674	6,532,674	0	0	0	0	0	6,532,674	0	0	0	112,146	07/15/2029	1.A FE
..01448X-AA-3	ALESCO Preferred Funding-ALESC 6A A1	03/24/2025	PAYDOWN		1,957,399	1,957,399	1,766,197	1,838,248	0	47,947	0	47,947	0	1,957,399	0	0	0	16,442	03/23/2035	1.D FE
..98878C-AC-0	Z Capital Credit Partner-ZCCP 2018-1A A2	01/16/2025	PAYDOWN		380,403	380,403	374,221	380,403	0	0	0	0	0	380,403	0	0	0	6,289	01/16/2031	1.A FE
..48255M-AA-0	KKR CLO 41 Ltd-KKR 2022-41A E	02/11/2025	DEUTSCHE BANK SECURI		3,512,600	3,500,000	3,465,000	3,403,428	0	(801)	0	(801)	0	3,402,627	0	109,973	109,973	131,298	04/15/2035	3.C FE
..87267J-AA-1	TruPS Financials Note Se-TFINS 2018-2A A	03/31/2025	PAYDOWN		1,400,665	1,400,665	1,400,665	1,400,665	0	0	0	0	0	1,400,665	0	0	0	56,789	09/30/2039	1.B FE
..89707Y-AA-2	Tropic CDO IV Ltd-TROPC 2004-4A A1L	01/15/2025	PAYDOWN		677,607	677,607	526,084	672,720	0	4,887	0	4,887	0	677,607	0	0	0	9,245	04/15/2035	1.A FE
..00140L-AJ-3	Aimco CLO 12 Ltd-AIMCO 2020-12A CR	01/31/2025	PAYDOWN		1,850,000	1,850,000	1,762,588	1,755,422	0	94,578	0	94,578	0	1,850,000	0	0	0	36,482	01/17/2032	1.F FE
..64132J-AN-5	Neuberger Berman Loan Ad-NEUB 2019-31A A	02/07/2025	PAYDOWN		3,922,753	3,922,753	3,820,761	3,840,852	0	81,901	0	81,901	0	3,922,753	0	0	0	69,346	04/20/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..14316W-AE-9	Carlyle Global Market St-CGMS 2021-7A B	03/26/2025	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	92,672	10/15/2035	1.F FE
..89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A	01/15/2025	PAYDOWN		284,572	284,572	284,572	284,572	0	0	0	0	0	284,572	0	0	0	2,134	07/15/2041	1.C FE
..44330G-AE-3	Highbridge Loan Manageme-SERIES 4A-2014	03/03/2025	PAYDOWN		4,231,000	4,231,000	4,126,667	4,153,018	0	77,982	0	77,982	0	4,231,000	0	0	0	93,193	01/28/2030	1.A FE
..G1314W-AB-0	Blackrock European Clo X-BECLO 15X B1	03/31/2025	GOLDMAN		0	0	0	0	0	0	0	0	237,615	0	0	0	0	0	01/28/2038	1.D Z
..30259A-AA-0	FDF I Ltd-SERIES 17-3A CLASS A1	01/25/2025	PAYDOWN		5,680,547	5,680,547	5,680,547	5,680,547	0	0	0	0	0	5,680,547	0	0	0	110,771	01/25/2036	1.A FE
..38175J-AA-5	Golub Capital Partners C-GOCAP 2013-17A	01/14/2025	PAYDOWN		3,164,165	3,164,165	3,164,165	3,164,165	0	0	0	0	0	3,164,165	0	0	0	46,543	10/25/2030	1.A FE
..12565E-AC-5	CIFC Funding 2021-V Ltd-CIFC 2021-5A B	01/08/2025	PAYDOWN		1,500,000	1,500,000	1,413,750	1,401,331	0	98,669	0	98,669	0	1,500,000	0	0	0	23,260	07/15/2034	1.C FE
..06744N-BG-1	Bardot CLO Ltd-BARDT 2019-2A AR	02/04/2025	PAYDOWN		10,500,000	10,500,000	10,284,750	10,250,020	0	249,980	0	249,980	0	10,500,000	0	0	0	160,550	10/22/2032	1.A FE
..43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	02/24/2025	PAYDOWN		2,006,369	2,006,369	1,999,347	2,006,369	0	0	0	0	0	2,006,369	0	0	0	31,633	05/22/2039	1.C FE
..38175C-AC-6	Golub Capital Partners C-GOCAP 2014-21A	01/24/2025	PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	118,331	01/25/2031	1.C FE
..97316G-AA-7	Wind River CLO Ltd-WINDR 2022-1A E	02/11/2025	DEUTSCHE BANK SECURI		4,988,000	5,000,000	4,900,000	4,808,302	0	(2,608)	0	(2,608)	0	4,805,695	0	182,305	182,305	200,685	07/20/2035	3.C FE
..898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	03/07/2025	PAYDOWN		6,857,025	6,857,025	6,719,885	6,771,207	0	85,818	0	85,818	0	6,857,025	0	0	0	90,722	09/20/2039	1.C FE
..61033M-AB-0	Monroe Capital Income PI-MCIP 2022-1A A	01/22/2025	PAYDOWN		166,758	166,758	164,053	165,636	0	1,122	0	1,122	0	166,758	0	0	0	1,688	04/30/2032	1.F FE
..302637-AG-8	FS KKR MM CLO 1 LLC-FSKMM 2019-1A A1R	01/15/2025	PAYDOWN		1,923,470	1,923,470	1,923,470	1,923,470	0	0	0	0	0	1,923,470	0	0	0	33,266	01/15/2031	1.A FE
..89822P-AA-1	TruPS Financials Note Se-2020-1A A1	01/15/2025	PAYDOWN		795,522	795,522	795,522	795,522	0	0	0	0	0	795,522	0	0	0	6,605	04/15/2040	1.C FE
..89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	02/03/2025	PAYDOWN		353,903	353,903	353,903	353,903	0	0	0	0	0	353,903	0	0	0	6,147	02/02/2039	1.C FE
..01448T-AB-0	ALESCO Preferred Funding-ALESC 5A A2	03/24/2025	PAYDOWN		660,998	660,998	472,364	559,912	0	101,086	0	101,086	0	660,998	0	0	0	8,770	12/23/2034	1.B FE
..64133V-AC-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	01/29/2025	PAYDOWN		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	245,201	10/16/2034	1.C FE
..40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	01/15/2025	PAYDOWN		3,432,991	3,432,991	3,432,991	3,432,991	0	0	0	0	0	3,432,991	0	0	0	112,527	01/15/2031	1.A FE
..89413C-AA-5	Trapeza CDO X Ltd-TRAP 2006-10A A1	01/06/2025	PAYDOWN		38,498	38,498	35,852	38,369	0	129	0	129	0	38,498	0	0	0	505	07/06/2041	1.A FE
..97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	02/21/2025	PAYDOWN		4,700,000	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	0	0	111,424	10/15/2034	1.C FE
..90342W-AA-5	US Capital Funding V Ltd-USCAP 2006-5A A	01/10/2025	PAYDOWN		51,813	51,813	43,005	50,368	0	1,445	0	1,445	0	51,813	0	0	0	691	10/10/2040	1.C FE
..92918Y-AA-1	Voya CLO 2021-2 Ltd-VOYA 2021-2A E	02/25/2025	PAYDOWN		5,000,000	5,000,000	4,700,000	4,625,418	0	374,582	0	374,582	0	5,000,000	0	0	0	200,901	10/20/2034	3.C FE
..01448Q-AA-8	ALESCO Preferred Funding-ALESC 4A A1	01/30/2025	PAYDOWN		1,261,841	1,261,841	1,186,570	1,261,330	0	512	0	512	0	1,261,841	0	0	0	17,190	07/30/2034	1.A FE
..67092B-AG-8	OCP CLO 2015-9 Ltd-OCP 2015-9A ER	02/14/2025	PAYDOWN		6,812,500	6,812,500	6,812,500	6,812,500	0	0	0	0	0	6,812,500	0	0	0	199,444	01/15/2033	3.C FE
..42710@-AA-9	Hercules Capital Funding Trust 2022-1 -S	01/20/2025	PAYDOWN		1,654,130	1,654,130	1,645,859	1,650,924	0	3,206	0	3,206	0	1,654,130	0	0	0	15,819	07/20/2031	1.F PL
..06744N-BJ-5	Bardot CLO Ltd-BARDT 2019-2A BR	02/04/2025	PAYDOWN		1,250,000	1,250,000	1,189,063	1,181,898	0	68,102	0	68,102	0	1,250,000	0	0	0	20,742	10/22/2032	1.C FE
..64130T-BA-2	Neuberger Berman CLO XX -NEUB 2015-20A A	02/19/2025	PAYDOWN		19,390,000	19,390,000	18,913,250	18,690,568	0	699,432	0	699,432	0	19,390,000	0	0	0	409,052	07/15/2034	1.A FE
..64134M-AC-0	Neuberger Berman Loan Ad-NEUB 2021-45A B	03/20/2025	PAYDOWN		3,000,000	3,000,000	2,829,000	2,801,092	0	198,908	0	198,908	0	3,000,000	0	0	0	83,379	10/14/2035	1.C FE
..13876N-AS-2	Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR	01/31/2025	PAYDOWN		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	78,832	10/15/2034	1.F FE
..12511A-AA-2	CBAM 2020-13 Ltd-CBAM 2020-13A A	01/21/2025	PAYDOWN		5,000,000	5,000,000	4,914,000	4,851,303	0	148,697	0	148,697	0	5,000,000	0	0	0	80,615	01/20/2034	1.A FE
..97988P-BA-3	Woodmont 2017-1 Trust-WDMNT 2017-1A A1RR	03/03/2025	PAYDOWN		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	417,274	10/18/2033	1.A FE
..87268R-AA-2	TruPS Financials Note Se-TFINS 2019-2A A	02/28/2025	PAYDOWN		349,241	349,241	349,241	349,241	0	0	0	0	0	349,241	0	0	0	6,246	02/28/2039	1.B FE
..87250C-AL-1	TICP CLO XIV Ltd-TICP 2019-14A A1R	02/20/2025	PAYDOWN		14,000,000	14,000,000	13,723,700	13,681,965	0	318,035	0	318,035	0	14,000,000	0	0	0	274,600	10/20/2032	1.A FE
..01449C-AA-8	ALESCO Preferred Funding-ALESC 8A A1A	03/24/2025	PAYDOWN		38,225	38,225	29,194	33,550	0	4,675	0	4,675	0	38,225	0	0	0	480	12/23/2035	1.A FE
..89820U-AB-0	TruPS Financials Note Se-TFINS 2018-1A A	03/31/2025	PAYDOWN		13,581	13,581	13,445	13,581	0	0	0	0	0	13,581	0	0	0	0	03/30/2039	1.D FE
..74041N-AD-7	Preferred Term Securitie-SECURED	03/31/2025	PAYDOWN		6,953,975	6,953,975	6,693,201	6,691,371	0	262,605	0	262,605	0	6,953,975	0	0	0	0	12/24/2033	1.A FE
..29003U-AA-7	Elmwood CLO IX Ltd-ELMW9 2021-2A A	03/21/2025	PAYDOWN		3,500,000	3,500,000	3,367,875	3,347,805	0	152,195	0	152,195	0	3,500,000	0	0	0	53,747	07/20/2034	1.A FE
..28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1	01/21/2025	PAYDOWN		1,049,689	1,049,689	1,049,689	1,049,689	0	0	0	0	0	1,049,689	0	0	0	17,514	07/20/2030	1.A FE
..64134Q-AC-1	Neuberger Berman Loan Ad-NEUB 2021-46A B	01/29/2025	PAYDOWN		4,000,000	4,000,000	3,843,200	3,789,008	0	210,992	0	210,992	0	4,000,000	0	0	0	72,256	01/20/2036	1.C FE
..89413A-AA-9	Trapeza Cdo IX Ltd-TRAP 2005-9A A1	01/27/2025	PAYDOWN		45,263	45,263	40,665	43,355	0	1,907	0	1,907	0	45,263	0	0	0	596	01/27/2040	1.B FE
..01449T-AA-1	ALESCO Preferred Funding-ALESC 9A A1	03/24/2025	PAYDOWN		1,768,571	1,768,571	1,291,071	1,412,143	0	356,428	0	356,428	0	1,768,571	0	0	0	22,169	06/23/2036	1.A FE
..01450A-AA-8	ALESCO Preferred Funding-ALESC 11A A1A	03/24/2025	PAYDOWN		257,143	257,143	193,500	226,398	0	30,745	0	30,745	0	257,143	0	0	0	3,204	12/23/2036	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					347,633,739	347,633,139	341,168,760	340,950,827	0	6,319,429	0	6,319,429	502,455	347,341,461	0	292,278	292,278	7,421,816	XXX	XXX
..06763C-AE-7	Babson CLO Ltd/Cayman Is-BABSN LP-2A D	01/20/2025	PAYDOWN		2,663,195	2,663,195	2,663,195	2,663,195	0	0	0	0	0	2,663,195	0	0	0	14,997	01/20/2034	2.C FE
..06762Q-AM-9	Barings Loan Partners CL-BABSN LP-3A BR	02/11/2025	PAYDOWN		9,500,000	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	0	0	163,084	07/20/2033	1.B FE
..G41499-AB-3	BEMMC 2024-1X B-BEMMC 2024-1X B	03/31/2025	BNP PARIBAS		0	0	0	0	0	0	0	0	54,210	0	0	0	0	0	04/20/2037	1.C
..06764A-AA-8	Barings Loan Partners CL-BABSN LP-4A X	01/21/2025	PAYDOWN		34,375	34,375	34,375	0	0	0	0	0	0	34,375	0	0	0	0	10/20/2034	1.A FE
..G41499-AC-1	BEMMC 2024-1X C-BEMMC 2024-1X C	03/31/2025	BNP PARIBAS		0	0	0	0	0	0	0	0	50,040	0	0	0	0	0	04/20/2037	1.F
..06759F-AE-6	BABSON CLO LTD 2015-II-SERIES 15-2A CLAS	03/20/2025	PAYDOWN		13,750,000	13,750,000	10,276,259	11,523,567	0	2,226,433	0	2,226,433	0	13,750,000	0	0	0	384,063	10/20/2030	1.A FE
..06763B-AC-3	Babson CLO Ltd/Cayman Is-BABSN LP-2A B	02/04/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	192,454	01/20/2034	1.C FE
..06759F-AC-0	BABSON CLO LTD 2015-II-SERIES 15-2A CLAS	03/20/2025	PAYDOWN		5,465,000	5,465,000	4,084,340	4,694,410	0	770,590	0	770,590	0	5,465,000	0	0	0	144,450	10/20/2030	1.A FE
..06762Q-AL-1	Barings Loan Partners CL-BABSN LP-3A AR	02/11/2025	PAYDOWN		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	298,005	07/20/2033	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	Barings CLO Ltd 2020-I	01/16/2025	PAYDOWN		6,500,000	6,500,000	0	0	0	0	0	0	0	6,500,000	0	0	0	0	01/01/9999	1.
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					66,912,570	66,912,570	55,558,169	57,381,172	0	2,997,023	0	2,997,023	104,250	66,912,570	0	0	0	1,197,053	XXX	XXX
20268A-AA-0	Commonbond Student Loan -CBSLT 2021-BGS	02/25/2025	PAYDOWN		197,239	197,239	166,298	167,219	0	30,020	0	30,020	0	197,239	0	0	0	194	09/25/2051	1.A FE
344928-AD-8	Ford Credit Auto Owner T-FORDO 2023-A A3	03/15/2025	PAYDOWN		1,458,409	1,458,409	1,446,901	1,454,570	0	3,839	0	3,839	0	1,458,409	0	0	0	12,345	02/15/2028	1.A FE
826934-AC-5	Sierra Timeshare 2022-3 -SRFC 2022-3A C	03/20/2025	PAYDOWN		131,476	131,476	131,445	131,442	0	33	0	33	0	131,476	0	0	0	1,660	07/20/2039	2.B FE
48555H-AA-8	Kapitus Asset Securitiza-KAPT 2022-1A A	01/24/2025	PAYDOWN		6,750,000	6,750,000	6,749,987	6,749,993	0	7	0	7	0	6,750,000	0	0	0	27,902	07/10/2028	1.C FE
83404K-AD-5	SoFi Professional Loan P-SOFI 2017-E B	03/25/2025	PAYDOWN		378,988	378,988	363,592	368,732	0	10,256	0	10,256	0	378,988	0	0	0	2,113	11/26/2040	1.A FE
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A	03/20/2025	PAYDOWN		22,646	22,646	22,646	22,646	0	0	0	0	0	22,646	0	0	0	538	09/20/2038	1.A FE
379930-AD-2	GM Financial Consumer Au-GMCAR 2023-4 A3	03/10/2025	JP MORGAN SECURITIES		10,155,078	10,000,000	10,177,344	10,100,759	0	(13,725)	0	(13,725)	0	10,087,034	0	68,044	68,044	136,472	08/16/2028	1.A FE
20268K-AA-8	Commonbond Student Loan -CBSLT 2017-BGS	03/25/2025	PAYDOWN		300,735	300,735	275,924	277,500	0	23,235	0	23,235	0	300,735	0	0	0	1,403	09/25/2042	1.A FE
53950T-AC-9	Loan Asset Issuer LLC, Series 2021 M-2 -	03/10/2025	CA_CASH_CLOSE		2,441,135	2,441,135	2,441,135	2,441,135	0	0	0	0	0	2,441,135	0	0	0	19,570	11/10/2033	2.C PL
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2	03/15/2025	PAYDOWN		187,114	187,114	186,852	186,882	0	232	0	232	0	187,114	0	0	0	1,132	01/17/2073	1.A FE
432917-AB-8	Hilton Grand Vacations T-HGVT 2023-1A B	03/25/2025	PAYDOWN		2,228,336	2,228,336	2,239,444	2,239,127	0	(10,791)	0	(10,791)	0	2,228,336	0	0	0	20,884	01/25/2038	1.G FE
46616V-AA-8	J G WENTWORTH RECV XXV-ASSET BKD NT 12-1	03/15/2025	PAYDOWN		74,805	74,805	74,788	75,271	0	(466)	0	(466)	0	74,805	0	0	0	331	02/16/2065	1.A FE
38218J-AA-4	Goodgreen 2022-1-GOODG 2022-1A A	03/15/2025	PAYDOWN		326,585	326,585	326,475	326,585	0	0	0	0	0	326,585	0	0	0	0	10/15/2056	1.A FE
34528Q-HY-3	Ford Credit Floorplan Ma-FORDF 2023-1 C	03/12/2025	U. S. BANCORP		7,060,977	7,000,000	6,999,688	6,999,829	0	36	0	36	0	6,999,865	0	61,111	61,111	98,389	05/15/2028	1.E FE
224092-AA-4	CP EF Asset Securitizati-CPEF 2023-1A A	03/15/2025	PAYDOWN		1,434,203	1,434,203	1,427,090	1,430,230	0	3,972	0	3,972	0	1,434,203	0	0	0	17,125	03/15/2032	1.C FE
55400W-AA-7	MVW 2023-2 LLC-MVWOT 2023-2A A	03/20/2025	PAYDOWN		620,349	620,349	631,495	631,479	0	(11,130)	0	(11,130)	0	620,349	0	0	0	6,338	11/20/2040	1.A FE
63942M-AA-8	Navient Private Educatio-NAVSL 2022-A A	03/15/2025	PAYDOWN		104,913	104,913	90,803	92,523	0	12,390	0	12,390	0	104,913	0	0	0	384	07/15/2070	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A	03/17/2025	PAYDOWN		93,290	93,290	93,021	92,998	0	292	0	292	0	93,290	0	0	0	467	04/15/2067	1.A FE
83206N-AC-1	SMB Private Education Lo-SMB 2022-B B	03/15/2025	PAYDOWN		65,492	65,492	61,936	62,255	0	3,237	0	3,237	0	65,492	0	0	0	488	02/16/2055	1.D FE
82653B-AC-7	Sierra Timeshare 2024-3 -SRFC 2024-3A C	03/20/2025	PAYDOWN		441,673	441,673	441,207	441,211	0	463	0	463	0	441,673	0	0	0	3,833	08/20/2041	2.B FE
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term	02/19/2025	CA_CASH_CLOSE		19,089,965	19,089,965	19,089,965	19,089,965	0	0	0	0	0	19,089,965	0	0	0	117,865	09/20/2029	1.F PL
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3	03/17/2025	PAYDOWN		76,019	76,019	75,257	75,406	0	612	0	612	0	76,019	0	0	0	286	09/15/2065	1.A FE
46632Y-AB-0	JP Morgan Mortgage Trust-JPMMT 2008-R3 1	03/01/2025	PAYDOWN		47,226	78,447	9,973	(9,941)	0	105,870	0	105,870	0	47,226	0	0	0	2,968	06/01/2036	1.A FM
59576#-AA-4	Middle Market Credit Fund II SPV, LLC-CI	02/11/2025	VARIOUS		42,725,903	42,725,903	42,725,903	42,725,903	0	0	0	0	0	42,725,903	0	0	0	0	11/03/2030	1.A PL
82652R-AB-5	Sierra Timeshare 2021-2 -SRFC 2021-2A B	03/20/2025	PAYDOWN		32,779	32,779	30,198	30,866	0	1,913	0	1,913	0	32,779	0	0	0	93	09/20/2038	1.F FE
75973H-AA-5	Renew 2023-1-RENEW 2023-1A A	03/20/2025	PAYDOWN		182,625	182,625	171,704	166,946	0	45,166	0	45,166	0	182,625	0	0	0	0	11/20/2058	1.A FE
618933-AA-3	Mosaic Solar Loan Trust -MSAIC 2023-3A A	03/20/2025	PAYDOWN		305,293	305,293	299,940	299,938	0	5,355	0	5,355	0	305,293	0	0	0	3,011	11/20/2053	1.D FE
39571M-AD-0	GreenSky Home Improvemen-GSKY 2024-1 A4	03/25/2025	PAYDOWN		1,822,657	1,822,657	1,822,578	1,822,657	0	0	0	0	0	1,822,657	0	0	0	16,173	06/25/2059	1.A FE
90139#-AA-1	Twin Brook Capital Funding XIII WSPV, LL	03/19/2025	CA_CASH_CLOSE		3,130,483	3,130,483	3,130,483	3,130,483	0	0	0	0	0	3,130,483	0	0	0	27,874	10/18/2028	1.E PL
63939X-AD-3	Navient Private Educatio-NAVSL 2017-A B	03/15/2025	PAYDOWN		599,733	599,733	574,994	586,658	0	13,074	0	13,074	0	599,733	0	0	0	3,997	12/16/2058	1.A FE
43283G-AD-4	Hilton Grand Vacations T-HGVT 2022-2A D	03/25/2025	PAYDOWN		309,925	309,925	309,883	309,893	0	33	0	33	0	309,925	0	0	0	4,361	01/25/2037	3.C FE
64033N-AA-4	Nelnet Student Loan Trus-NSLT 2014-5A A	03/25/2025	PAYDOWN		364,902	364,902	351,675	353,103	0	11,800	0	11,800	0	364,902	0	0	0	2,946	07/25/2046	1.B FE
46620V-AA-2	J.G. Wentworth XXXIX LLC-HENDR 2017-2A A	03/15/2025	PAYDOWN		100,270	100,270	100,225	100,270	0	0	0	0	0	100,270	0	0	0	611	09/15/2072	1.A FE
20268W-AB-0	Commonbond Student Loan -CBSLT 2021-AGS	03/25/2025	PAYDOWN		38,712	38,712	29,421	29,370	0	9,342	0	9,342	0	38,712	0	0	0	90	03/25/2052	1.D FE
193938-AB-3	College Ave Student Loan-CASL 2023-A A2	03/25/2025	PAYDOWN		102,726	102,726	102,706	102,710	0	16	0	16	0	102,726	0	0	0	879	05/25/2055	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C	03/15/2025	PAYDOWN		100,204	100,204	100,148	100,148	0	56	0	56	0	100,204	0	0	0	716	03/15/2063	1.A FE
63940V-AC-6	Navient Private Educatio-NAVSL 2018-CA B	03/15/2025	PAYDOWN		622,255	622,255	580,118	599,863	0	22,392	0	22,392	0	622,255	0	0	0	4,558	06/16/2042	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-	03/15/2025	PAYDOWN		202,451	202,451	202,763	202,681	0	(229)	0	(229)	0	202,451	0	0	0	1,072	03/15/2058	1.A FE
53950T-AA-3	Loan Asset Issuer LLC, Series 2021 M-2 -	03/10/2025	CA_CASH_CLOSE		11,346,904	11,346,904	11,346,904	11,346,904	0	0	0	0	0	11,346,904	0	0	0	52,781	11/10/2033	1.D PL
63942T-AA-3	Navient Student Loan Trust - NAVSL 2023-	03/15/2025	PAYDOWN		159,125	159,125	159,124	159,125	0	0	0	0	0	159,125	0	0	0	1,707	03/15/2072	1.A FE
14855W-AB-2	Castlelake Secured Aviat Notes Class B	03/15/2025	SINKING PAYMENT		170,742	170,742	152,419	158,778	0	11,964	0	11,964	0	170,742	0	0	0	1,851	07/31/2036	2.B PL
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se	03/05/2025	CA_CASH_CLOSE		2,822,174	2,822,174	2,822,174	2,822,174	0	0	0	0	0	2,822,174	0	0	0	0	06/16/2029	1.D PL
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	01/25/2025	PAYDOWN		42,578	42,578	39,278	42,245	0	332	0	332	0	42,578	0	0	0	0	07/25/2035	1.A FE
588926-AC-9	Merchants Fleet Funding -MFF 2023-1A C	03/14/2025	BNP PARIBAS		5,740,920	5,660,000	5,659,624	5,659,779	0	48	0	48	0	5,659,828	0	81,093	81,093	102,177	05/20/2036	1.F FE
86745C-AA-0	Sunnova Helios XIII Issu-SNVA 2024-A A	03/20/2025	PAYDOWN		269,230	269,230	263,635	263,904	0	5,325	0	5,325	0	269,230	0	0	0	2,099	02/20/2051	1.D FE
28166L-AA-2	EDvestinU Private Educat-EDVES 2021-A A	03/25/2025	PAYDOWN		254,419	254,419	222,328	226,714	0	27,704	0	27,704	0	254,419	0	0	0	691	11/25/2045	1.A FE
91860*-AA-6	VPC ASSET BACKED OPPORTUNISTIC CREDIT Ho	03/06/2025	CA_CASH_CLOSE		5,250,000	5,250,000	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	0	0	0	06/14/2029	1.F PL
92348K-AH-6	Verizon Master Trust-VZMT 2022-2 A	01/20/2025	PAYDOWN		14,975,000	14,975,000	14,331,543	14,943,758	0	31,242	0	31,242	0	14,975,000	0	0	0	19,093	07/20/2028	1.A FE
43283B-AB-9	Hilton Grand Vacations T-HGVT 2022-1D B	03/20/2025	PAYDOWN		178,810	178,810	169,702	170,757	0	8,052	0	8,052	0	178,810	0	0	0	1,092	06/20/2034	1.G FE
61946Q-AB-7	Mosaic Solar Loan Trust -MSAIC 2022-1A B	03/20/2025	PAYDOWN		524,796	524,796	505,081	507,282	0	17,515	0	17,515	0	524,796	0	0	0	2,710	01/20/2053	1.G FE
19425M-AC-2	College Avenue Student L-CASL 2023-B B	03/25/2025	PAYDOWN		344,165	344,165	342,188	344,165	0	0	0	0	0	344,165	0	0	0	4,156	06/25/2054	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
47236#-AA-1	JEFFERIES DIRECT LENDING OFFSHORE FD II	03/03/2025	CA_CASH_CLOSE		1,496,084	1,496,084	1,496,084	1,496,084	0	0	0	0	0	1,496,084	0	0	0	1,407	06/17/2031	2.C PL
345295-AG-4	Ford Credit Auto Owner T-FORDO 2022-D C	03/12/2025	WELLS FARGO		7,161,875	7,000,000	6,998,231	6,999,195	0	122	0	122	0	6,999,317	0	162,558	162,558	110,538	05/15/2030	1.A FE
53950T-AD-7	Loan Asset Issuer LLC, Series 2021 M-2 -	03/10/2025	CA_CASH_CLOSE		1,833,792	1,833,792	1,833,792	1,833,792	0	0	0	0	0	1,833,792	0	0	0	17,461	11/10/2033	3.C PL
78448R-AE-6	SMB Private Education Lo-SMB 2015-C B	03/15/2025	PAYDOWN		372,496	372,496	356,782	365,495	0	7,001	0	7,001	0	372,496	0	0	0	2,178	09/15/2043	1.A FE
784740-AB-1	SQ ABS Issuer, LLC/Class B Asset-Backed	01/20/2025	PAYDOWN		5,118	5,118	5,052	0	0	65	0	65	0	5,118	0	0	0	0	10/20/2039	2.B Z
64830Y-AC-1	NRZ Excess Spread-Collat-NZES 2021-FNT1	03/25/2025	PAYDOWN		151,531	151,531	151,530	151,531	0	1	0	1	0	151,531	0	0	0	748	03/25/2026	2.C FE
78503@-AA-4	SPV FACILITY I LLC - Senior Secured Revo	01/15/2025	CA_CASH_CLOSE		4,550,000	4,550,000	4,550,000	4,550,000	0	0	0	0	0	4,550,000	0	0	0	282	03/31/2033	1.G PL
80285U-AF-8	Santander Drive Auto Rec-SDART 2022-3 C	03/12/2025	WELLS FARGO		9,970,703	10,000,000	9,998,088	9,999,436	0	97	0	97	0	9,999,533	0	(28,830)	(28,830)	109,756	08/15/2029	1.A FE
19424K-AB-9	College Avenue Student L-CASL 2021-A A2	03/25/2025	PAYDOWN		253,013	253,013	252,963	252,977	0	36	0	36	0	253,013	0	0	0	510	07/25/2051	1.A FE
02325#-AA-8	AMBER CS LLC - Senior Secured Loan	01/21/2025	CA_CASH_CLOSE		198,609	198,609	198,609	198,609	0	0	0	0	0	198,609	0	0	0	0	06/19/2032	2.C PL
L9714*-AB-1	WEST STREET EUROPEAN PRIVATE CREDIT MM S	03/31/2025	CA_CASH_CLOSE		576,923	576,923	576,923	576,923	0	0	0	0	0	576,923	0	0	0	0	10/13/2033	1.G PL
55400U-AB-9	MVW 2022-1 LLC-MVWOT 2022-1A B	03/20/2025	PAYDOWN		381,102	381,102	381,060	381,062	0	41	0	41	0	381,102	0	0	0	2,719	11/21/2039	1.F FE
097093-AC-2	BOF VII AL Funding Trust-BVABS 2023-CAR3	03/25/2025	PAYDOWN		657,978	657,978	657,972	657,970	0	8	0	8	0	657,978	0	0	0	7,122	07/26/2032	1.D FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A	03/15/2025	PAYDOWN		82,199	82,199	82,179	82,197	0	1	0	1	0	82,199	0	0	0	528	03/15/2062	1.A FE
04362V-AA-3	Ascent Education Funding-ASCNT 2024-A A	03/25/2025	PAYDOWN		716,277	716,277	727,916	727,739	0	(11,463)	0	(11,463)	0	716,277	0	0	0	7,417	10/25/2050	1.C FE
00177#-AA-1	AMF Levered II, LLC - Revolver	01/08/2025	CA_CASH_CLOSE		2,541,538	2,541,538	2,541,538	2,541,538	0	0	0	0	0	2,541,538	0	0	0	11,327	08/21/2028	1.C PL
638961-AA-0	Navient Private Educatio-NAVSL 2023-A A	03/15/2025	PAYDOWN		231,897	231,897	231,562	231,619	0	278	0	278	0	231,897	0	0	0	2,123	10/15/2071	1.A FE
07446@-AA-7	Spectre Retail Warehouse-SPERE 2024-WH1	03/31/2025	ANGLE		0	0	0	0	0	0	0	0	0	0	0	0	0	58,302	07/31/2033	1.C FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A	03/15/2025	PAYDOWN		46,962	46,962	46,950	46,951	0	11	0	11	0	46,962	0	0	0	408	10/15/2056	1.A FE
761923-AB-7	REVL 2023-2 Ltd-REVL 2023-2A A2	02/01/2025	PAYDOWN		994,874	994,874	994,874	994,874	0	0	0	0	0	994,874	0	0	0	17,340	02/01/2049	1.E PL
78450F-AE-7	SMB Private Education Lo-SMB 2022-A C	03/15/2025	PAYDOWN		334,087	334,087	333,946	333,991	0	96	0	96	0	334,087	0	0	0	2,156	11/16/2054	1.G FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A	03/15/2025	PAYDOWN		175,044	175,044	174,909	174,945	0	99	0	99	0	175,044	0	0	0	986	08/16/2060	1.A FE
58940B-AR-7	Mercury Financial Credit-MFCC 2023-1A A	02/07/2025	PAYDOWN		64,000,000	64,000,000	63,992,698	63,998,054	0	1,946	0	1,946	0	64,000,000	0	0	0	671,787	09/20/2027	1.F FE
78449X-AA-0	SMB Private Education Lo-SMB 2020-B A1A	03/15/2025	PAYDOWN		229,840	229,840	225,459	227,511	0	2,330	0	2,330	0	229,840	0	0	0	505	07/15/2053	1.A FE
20268B-AB-6	Commonbond Student Loan -CBSLT 2020-1 B	03/25/2025	PAYDOWN		91,676	91,676	77,924	78,329	0	13,347	0	13,347	0	91,676	0	0	0	392	10/25/2051	1.D FE
19425A-AE-4	College Avenue Student L-CASL 2021-B D	03/25/2025	PAYDOWN		94,003	94,003	93,960	93,975	0	28	0	28	0	94,003	0	0	0	589	06/25/2052	2.B FE
28416L-AA-0	Elara HGV Timeshare Issu-EHGVT 2021-A A	03/25/2025	PAYDOWN		98,495	98,495	88,307	89,953	0	8,542	0	8,542	0	98,495	0	0	0	221	08/27/2035	1.A FE
38218J-AC-0	Goodgreen 2022-1-GOODG 2022-1A C	03/31/2025	PAYDOWN		0	0	0	0	0	(5,785)	0	(5,785)	0	0	0	0	0	149,849	10/15/2056	2.B FE
36298G-AA-7	GSPA Monetization Trust-SECURED	03/09/2025	SINKING PAYMENT		275,808	275,808	279,668	277,045	0	(1,236)	0	(1,236)	0	275,808	0	0	0	2,957	10/09/2029	2.A FE
L9714*-AD-7	WEST STREET EUROPEAN PRIVATE CREDIT MM S	03/31/2025	CA_CASH_CLOSE		576,923	576,923	576,923	576,923	0	0	0	0	0	576,923	0	0	0	0	10/13/2033	1.G PL
61759X-AC-6	Morgan Stanley Re-REMIC -MSRR 2010-R8 1C	03/01/2025	PAYDOWN		2,840	8,520	5,760	5,474	0	1,300	0	1,300	0	2,840	0	0	0	119	01/01/2037	4.C FM
78449L-AC-2	SMB 2018-B A2B	03/17/2025	PAYDOWN		59,994	59,994	58,916	59,485	0	510	0	510	0	59,994	0	0	0	526	01/15/2037	1.A FE
08862G-AA-2	BHG Securitization Trust-BHG 2023-B A	03/17/2025	PAYDOWN		620,489	620,489	620,406	620,418	0	71	0	71	0	620,489	0	0	0	7,122	12/17/2036	1.A FE
43283Y-AB-9	Hilton Grand Vacations T-HGVT 2024-1B B	03/15/2025	PAYDOWN		223,214	223,214	223,173	223,172	0	43	0	43	0	223,214	0	0	0	2,073	09/15/2039	1.F FE
38237G-AA-7	GoodLeap Sustainable Hom-GOOD 2021-4GS A	03/20/2025	PAYDOWN		219,380	219,380	167,552	169,179	0	50,201	0	50,201	0	219,380	0	0	0	708	07/20/2048	1.F FE
G7741#-AA-6	STEPSTONE GROUP EUROPE ALTERNATIVE INVES	03/31/2025	CA_CASH_CLOSE		2,881,198	2,881,198	2,881,198	2,881,198	0	0	0	0	0	2,881,198	0	0	0	0	02/28/2034	1.E PL
75645@-AA-9	Red Cedar Holdings BL.P - Revolver	03/31/2025	CA_CASH_CLOSE		4,891,446	4,891,446	4,891,446	4,891,446	0	0	0	0	0	4,891,446	0	0	0	74,996	08/10/2030	1.D PL
03235T-AA-5	Amur Finance VI LLC-ACEF 2014-1A A	03/31/2025	MATURITY		(2,277,283)	(2,277,283)	(91,091)	0	0	(2,180,317)	0	(2,180,317)	0	(2,277,283)	0	0	0	0	12/20/2025	6. *
83207D-AA-6	SMB Private Education Lo-SMB 2023-C A1A	03/15/2025	PAYDOWN		441,249	441,249	437,302	437,868	0	3,381	0	3,381	0	441,249	0	0	0	3,596	11/15/2052	1.A FE
63942G-AA-1	Navient Private Educatio-NAVSL 2021-FA A	03/15/2025	PAYDOWN		183,204	183,204	156,640	160,769	0	22,436	0	22,436	0	183,204	0	0	0	337	02/18/2070	1.A FE
78450X-AA-6	SMB Private Education Lo-SMB 2024-E A1A	03/15/2025	PAYDOWN		452,604	452,604	452,427	452,442	0	162	0	162	0	452,604	0	0	0	3,820	10/16/2056	1.A FE
28416T-AA-3	Elara HGV Timeshare Issu-EHGVT 2019-A A	03/25/2025	PAYDOWN		145,369	145,369	136,192	140,011	0	5,358	0	5,358	0	145,369	0	0	0	616	01/25/2034	1.A FE
04941*-AA-2	Atlas Securitized Products Funding 1 LP	01/06/2025	CA_CASH_CLOSE		1,124,043	1,124,043	1,124,043	1,124,043	0	0	0	0	0	1,124,043	0	0	0	66	05/25/2063	1.D PL
78450P-AB-1	SMB Private Education Lo-SMB 2023-D A1B	03/17/2025	PAYDOWN		418,728	418,728	418,728	418,728	0	0	0	0	0	418,728	0	0	0	4,381	09/15/2053	1.A FE
60510M-A#-5	Mission Lane Credit Card Master Trust -	03/14/2025	CA_CASH_CLOSE		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	48,837	10/15/2027	2.B PL
68378N-AA-8	Oportun Issuance Trust 2-OPTN 2022-A A	03/08/2025	PAYDOWN		947,697	947,697	947,195	947,630	0	67	0	67	0	947,697	0	0	0	2,405	06/09/2031	1.D FE
00436M-AA-3	Accelerated Assets 2018---AALLC 2018-1 A	03/02/2025	PAYDOWN		122,270	122,270	122,239	122,258	0	12	0	12	0	122,270	0	0	0	793	12/02/2033	1.F FE
28628D-AA-2	ELFI Graduate Loan Progr-ELFI 2023-A A	03/25/2025	PAYDOWN		179,957	185,524	0	(5,567)	0	(5,567)	0	(5,567)	0	179,957	0	0	0	1,867	02/04/2048	1.A FE
43674-AA-6	NRZ Excess Spread-Collat-NZES 2020-PLS1	03/25/2025	PAYDOWN		146,469	146,469	146,468	146,468	0	0	0	0	0	146,469	0	0	0	929	12/25/2025	2.C FE
002418-AA-5	AMF ENDEAVOUR, LLC, - Senior Secured Loa	01/08/2025	CA_CASH_CLOSE		2,293,333	2,293,333	2,293,333	2,293,333	0	0	0	0	0	2,293,333	0	0	0	7,502	10/02/2033	1.F PL
04965#-AA-1	Atreides Funding Trust - Pass-Through In	03/18/2025	CA_CASH_CLOSE		2,225,950	2,225,950	2,225,950	2,225,950	0	0	0	0	0	2,225,950	0	0	0	704	11/18/2083	1.G PL
08860D-AB-9	BHG Securitization Trust-BHG 2022-C B	03/17/2025	PAYDOWN		1,206,251	1,206,251	1,206,124	1,206,216	0	35	0	35	0	1,206,251	0	0	0	12,579	10/17/2035	1.D FE
88338@-AA-8	Theorem Funding Trust 20-THRM 2023-1A A	03/15/2025	PAYDOWN		2,137,949	2,137,949	2,137,930	2,137,927	0	23	0	23	0	2,137,949	0	0	0	26,288	04/15/2029	1.G FE
588926-AB-1	Merchants Fleet Funding -MFF 2023-1A B	03/11/2025	BNP PARIBAS		7,393,750	7,280,000	7,279,731	7,279,836	0	28	0	28	0	7,279,864	0	113,886	113,886	120,221	05/20/2036	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86744V-AB-7	Helios Issuer LLC-SNVA 2022-B B	03/20/2025	PAYDOWN		105,494	105,494	100,109	100,592	0	4,902	0	4,902	0	105,494	0	0	0	1,129	08/20/2049	2.C FE
23345A-AE-3	DT Auto Owner Trust 2022-DTAOT 2022-2A C	03/15/2025	PAYDOWN		2,707,352	2,707,352	2,707,262	2,707,336	0	17	0	17	0	2,707,352	0	0	0	20,700	03/15/2028	1.A FE
12758#-AA-3	CMFT RE Lending Sub MM, LLC - Term Loan	03/31/2025	CA_CASH_CLOSE		364,250	364,250	364,250	364,250	0	0	0	0	0	364,250	0	0	0	0	07/16/2027	1.G PL
19424K-AD-5	College Ave Student Loan-CASL 2021-A C	03/25/2025	PAYDOWN		134,859	134,859	124,070	127,326	0	7,533	0	7,533	0	134,859	0	0	0	496	07/25/2051	1.F FE
88517Q-AB-9	Thor 2024-A LLC-THOR 2024-A B	03/15/2025	PAYDOWN		978,288	978,288	978,133	978,136	0	152	0	152	0	978,288	0	0	0	9,200	08/15/2041	2.B FE
86744W-AA-7	Sunnova Helios X Issuer -SNVA 2022-C A	03/20/2025	PAYDOWN		150,127	150,127	142,045	144,088	0	6,039	0	6,039	0	150,127	0	0	0	1,456	11/22/2049	1.D FE
46616M-AB-6	JG Wentworth XXII LLC-HENDR 2010-3A B	03/15/2025	PAYDOWN		12,796	12,796	12,796	12,797	0	(1)	0	(1)	0	12,796	0	0	0	150	12/15/2050	1.A FE
83206E-AA-5	SMB Private Education Lo-SMB 2024-C A1A	03/15/2025	PAYDOWN		352,015	352,015	351,951	351,955	0	60	0	60	0	352,015	0	0	0	3,221	06/17/2052	1.A FE
98164Q-AD-0	World Omni Auto Receivab-WOART 2023-B A3	03/15/2025	PAYDOWN		590,777	590,777	577,046	585,547	0	5,230	0	5,230	0	590,777	0	0	0	6,428	05/15/2028	1.A FE
60510M-B*-8	Mission Lane Credit Card Master Trust -	03/14/2025	CA_CASH_CLOSE		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	40,091	10/15/2027	3.A PL
86746H-A*-1	SUNNOVA ENERGY CORP Sunnova SOL VIII Iss	01/30/2025	CA_CASH_CLOSE		135,903	135,903	133,386	133,339	0	7	0	7	0	133,346	0	2,557	2,557	2,532	07/30/2059	1.G PL
67100#-AA-2	OC III LVS XXVI LP - Secured Loan Facili	01/21/2025	CA_CASH_CLOSE		16,858	16,858	16,858	16,858	0	0	0	0	0	16,858	0	0	0	0	11/20/2030	1.F PL
43283N-AB-3	Hilton Grand Vacations T-HGVT 2024-3A B	03/25/2025	PAYDOWN		1,175,429	1,175,429	1,175,125	1,175,141	0	288	0	288	0	1,175,429	0	0	0	7,414	08/27/2040	1.G FE
47237#-AA-0	JEFFERIES DIRECT LENDING OFFSHORE FUND I	03/03/2025	VARIOUS		1,164,931	1,164,931	1,164,931	1,164,931	0	0	0	0	0	1,164,931	0	0	0	2,081	06/17/2031	2.B PL
04941*-AC-8	Atlas Securitized Products Funding 1 LP	01/06/2025	CA_CASH_CLOSE		1,124,043	1,124,043	1,124,043	1,124,043	0	0	0	0	0	1,124,043	0	0	0	66	05/25/2063	1.G PL
891941-AD-8	Toyota Auto Receivables -TAOT 2023-B A3	03/13/2025	JP MORGAN SECURITIES		14,027,344	14,000,000	13,680,625	13,867,539	0	25,744	0	25,744	0	13,893,284	0	134,060	134,060	163,018	02/15/2028	1.A FE
60510M-A@-7	Mission Lane Credit Card Master Trust -	03/14/2025	VARIOUS		7,600,000	7,600,000	7,600,000	7,600,000	0	0	0	0	0	7,600,000	0	0	0	(27,618)	10/15/2027	1.F PL
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-	03/15/2025	PAYDOWN		33,150	33,150	33,143	33,070	0	79	0	79	0	33,150	0	0	0	217	12/15/2048	1.A FE
14855W-AA-4	Castlelake Secured Aviat Notes Class A	03/15/2025	SINKING PAYMENT		834,731	834,731	813,532	821,117	0	13,614	0	13,614	0	834,731	0	0	0	10,457	07/31/2036	1.F PL
28628C-AB-2	ELFI Graduate Loan Progr-ELFI 2022-A B	03/25/2025	PAYDOWN		306,763	306,763	247,904	262,396	0	44,367	0	44,367	0	306,763	0	0	0	0	08/26/2047	1.C FE
05592X-AD-2	BMW Vehicle Owner Trust -BMWOT 2023-A A3	03/25/2025	PAYDOWN		561,679	561,679	562,316	561,923	0	(244)	0	(244)	0	561,679	0	0	0	7,681	02/25/2028	1.A FE
46619X-AA-1	JG Wentworth XXXVI LLC-HENDR 2015-3A A	03/15/2025	PAYDOWN		94,703	94,703	94,620	94,632	0	72	0	72	0	94,703	0	0	0	572	03/17/2070	1.A FE
63942A-AB-2	Navient Private Educatio-NAVSL 2020-1A A	03/17/2025	PAYDOWN		171,988	171,988	167,258	167,576	0	4,412	0	4,412	0	171,988	0	0	0	1,583	04/15/2069	1.A FE
69544Q-AB-6	Pagaya AI Debt Grantor T-PAID 2024-8 B	03/12/2025	VARIOUS		9,825,999	9,824,562	9,829,167	9,829,065	0	(830)	0	(830)	0	9,828,235	0	(2,235)	(2,235)	128,376	01/15/2032	1.D FE
04941*-AB-0	Atlas Securitized Products Funding 1 LP	01/06/2025	CA_CASH_CLOSE		611,182	611,182	611,182	611,182	0	0	0	0	0	611,182	0	0	0	0	05/25/2063	1.D PL
784740-AA-3	SQ ABS Issuer, LLC/Class A Asset-Backed	02/20/2025	PAYDOWN		9,292	9,292	9,231	0	0	61	0	61	0	9,292	0	0	0	0	10/20/2039	1.G Z
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE CREDIT MM S	03/31/2025	VARIOUS		6,036,049	6,036,049	6,216,320	5,851,761	0	0	0	0	384,212	6,216,320	(180,271)	0	(180,271)	0	10/10/2033	1.G PL
19421U-AB-0	College Avenue Student L-CASL 2019-A A2	03/25/2025	PAYDOWN		89,702	89,702	89,669	89,682	0	19	0	19	0	89,702	0	0	0	464	12/28/2048	1.A FE
57109N-AB-5	Marlette Funding Trust 2-MFT 2022-3A B	03/15/2025	PAYDOWN		776,230	776,230	770,725	775,823	0	407	0	407	0	776,230	0	0	0	7,667	11/15/2032	1.A FE
55389Q-AC-1	MVW 2024-2 LLC-MVWOT 2024-2A C	03/20/2025	PAYDOWN		260,276	260,276	260,239	260,242	0	34	0	34	0	260,276	0	0	0	2,158	03/20/2042	2.B FE
78397W-AC-0	SCF Equipment Leasing 20-SCFET 2022-2A A	03/20/2025	PAYDOWN		7,303,829	7,303,829	7,280,520	7,292,467	0	11,362	0	11,362	0	7,303,829	0	0	0	78,094	10/21/2030	1.A FE
38150Y-AD-5	Goldman Home Improvement-GHIT 2022-GRN1	03/25/2025	PAYDOWN		540,990	540,990	529,377	532,844	0	8,146	0	8,146	0	540,990	0	0	0	6,452	06/25/2052	2.A FE
20268A-AB-8	Commonbond Student Loan -CBSLT 2021-BGS	01/25/2025	PAYDOWN		75,273	75,273	62,100	62,598	0	12,675	0	12,675	0	75,273	0	0	0	95	09/25/2051	2.A FE
05630#-AA-1	BCRED MERIDIAN PEAK FUNDING LLC - Secure	03/28/2025	CA_CASH_CLOSE		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	0	08/16/2030	1.F PL
69335P-EW-1	PFS Financing Corp-PFSFC 2023-B B	03/12/2025	WELLS FARGO		4,632,344	4,600,000	4,598,828	4,599,417	0	90	0	90	0	4,599,507	0	32,837	32,837	64,206	05/15/2028	1.F FE
78450F-AD-9	SMB Private Education Lo-SMB 2022-A B	03/15/2025	PAYDOWN		123,440	123,440	121,938	122,020	0	1,420	0	1,420	0	123,440	0	0	0	657	11/16/2054	1.D FE
G6684@-AA-9	OHA Credit Solutions Master Fund I SPV,	02/13/2025	CA_CASH_CLOSE		3,707,509	3,707,509	3,707,509	3,707,509	0	0	0	0	0	3,707,509	0	0	0	24,025	12/16/2032	1.F PL
63942C-AD-4	Navient Private Educatio-NAVSL 2021-DA D	03/15/2025	PAYDOWN		4,987	4,987	4,695	0	0	292	0	292	0	4,987	0	0	0	33	04/15/2060	2.B FE
20269D-AA-3	Commonbond Student Loan -CBSLT 2018-AGS	03/25/2025	PAYDOWN		166,425	166,425	154,672	156,982	0	9,443	0	9,443	0	166,425	0	0	0	999	02/25/2044	1.A FE
62847R-AA-5	MVW 2024-1 LLC-MVWOT 2024-1A A	03/20/2025	PAYDOWN		374,080	374,080	379,399	379,356	0	(5,276)	0	(5,276)	0	374,080	0	0	0	3,329	02/20/2043	1.A FE
07336P-AA-2	Bayview Opportunity Mast-BVOLN 2024-EDU1	03/25/2025	PAYDOWN		1,869,529	1,869,529	1,869,529	1,869,529	0	0	0	0	0	1,869,529	0	0	0	18,569	06/25/2047	1.A FE
90140*-AA-0	Twin Brook Capital Funding XIV WSPV, LLC	03/19/2025	CA_CASH_CLOSE		1,754,255	1,754,255	1,754,255	1,754,255	0	0	0	0	0	1,754,255	0	0	0	14,480	10/18/2028	1.E PL
53950T-AB-1	Loan Asset Issuer LLC, Series 2021 M-2 -	03/10/2025	CA_CASH_CLOSE		4,214,828	4,214,828	4,214,828	4,214,828	0	0	0	0	0	4,214,828	0	0	0	25,405	11/10/2033	1.G PL
863931-AA-9	Structured Carbon Level -SCLM3 2023-1 A	02/20/2025	PAYDOWN		1,740,463	1,740,463	1,705,375	1,703,765	0	36,698	0	36,698	0	1,740,463	0	0	0	10,093	09/20/2050	1.C PL
86324E-AA-5	Stream Innovations 2024--STRE 2024-2A A	03/15/2025	PAYDOWN		909,771	909,771	909,549	909,560	0	211	0	211	0	909,771	0	0	0	7,789	02/15/2045	1.G FE
69144A-AA-7	Oxford Finance Funding 2-OXFIN 2020-1A A	02/15/2025	PAYDOWN		1,213,620	1,213,620	1,208,405	1,213,023	0	597	0	597	0	1,213,620	0	0	0	5,718	02/15/2028	1.F FE
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A	03/20/2025	PAYDOWN		26,324	26,324	26,306	26,317	0	7	0	7	0	26,324	0	0	0	525	09/21/2040	1.A FE
19425A-AD-6	College Avenue Student L-CASL 2021-B C	03/25/2025	PAYDOWN		116,518	116,518	116,501	116,509	0	10	0	10	0	116,518	0	0	0	525	06/25/2052	1.F FE
G7740#-AA-7	SCL XL I FUND L.P. - Senior Secured Revo	01/21/2025	CA_CASH_CLOSE		2,105,263	2,105,263	2,105,263	2,105,263	0	0	0	0	0	2,105,263	0	0	0	10,247	10/05/2029	1.G PL
92348K-BS-1	Verizon Master Trust-VZMT 2023-4 A1A	03/12/2025	BARCLAYS CAPITAL INC		2,390,830	2,370,000	2,374,444	2,372,642	0	(348)	0	(348)	0	2,372,295	0	18,536	18,536	28,195	06/20/2029	1.A FE
78449Y-AA-8	SMB Private Education Lo-SMB 2021-B A	03/15/2025	PAYDOWN		498,831	498,831	454,872	472,899	0	25,932	0	25,932	0	498,831	0	0	0	1,093	07/17/2051	1.A FE
46616Q-AA-9	321 HENDERSON RECEIVABLE-SERIES 2011-2A	03/15/2025	PAYDOWN		96,011	96,011	95,956	95,961	0	50	0	50	0	96,011	0	0	0	798	09/15/2056	1.A FE
53950T-AE-5	Loan Asset Issuer LLC, Series 2021 M-2 -	02/10/2025	CA_CASH_CLOSE		649,193	649,193	649,193	649,193	0	0	0	0	0	649,193	0	0	0	5,533	11/10/2033	4.C PL
02008N-AD-9	ALLY AUTO RECEIVABLES TR-ALLYA 2023-A C	03/12/2025	JP MORGAN SECURITIES		4,055,313	4,000,000	3,948,925	3,972,180	0	3,860	0	3,860	0	3,976,041	0	79,272	79,272	59,449	01/17/2034	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
04941*-AD-6	Atlas Securitized Products Funding 1 LP	01/06/2025	CA_CASH_CLOSE		611,182	611,182	611,182	611,182	0	0	0	0	0	611,182	0	0	0	0	05/25/2063	1.G PL
43283J-AB-2	Hilton Grand Vacations T-HGVT 2024-2A B	03/25/2025	PAYDOWN		86,066	86,066	86,658	0	0	(592)	0	(592)	0	86,066	0	0	0	600	03/25/2038	1.F FE
55389Q-AB-3	MVW 2024-2 LLC-MVWOT 2024-2A B	03/20/2025	PAYDOWN		390,414	390,414	390,397	390,400	0	13	0	13	0	390,414	0	0	0	3,013	03/20/2042	1.F FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20	03/15/2025	PAYDOWN		188,832	188,832	187,079	188,333	0	499	0	499	0	188,832	0	0	0	1,001	09/15/2072	1.A FE
43739K-AB-9	HOMEE 2024-1 BARCLAYS LN-HOME IMPT LN BA	03/31/2025	PAYDOWN		314,701	314,701	333,403	333,160	0	(18,459)	0	(18,459)	0	314,701	0	0	0	1,669	07/20/2046	1.F Z
69145B-AA-4	OXFORD FINANCE FUNDING T-OXFIN 2022-1A A	03/15/2025	PAYDOWN		2,749,231	2,749,231	2,749,231	2,749,231	0	0	0	0	0	2,749,231	0	0	0	18,105	02/15/2030	1.F FE
43739K-AA-1	HOMEE 2024-1 BARCLAYS LN TR - HOME IMPT	03/31/2025	PAYDOWN		357,746	357,746	381,254	380,949	0	(23,203)	0	(23,203)	0	357,746	0	0	0	1,696	07/20/2046	1.A Z
640330-AB-5	Nelnet Student Loan Trus-NSLT 2015-2A A2	03/25/2025	PAYDOWN		127,217	127,217	122,924	122,029	0	5,188	0	5,188	0	127,217	0	0	0	1,025	09/25/2042	1.B FE
80280B-AC-2	Santander Bank Auto Cred-SBCLN 2024-B C	03/12/2025	MITSUBISHI UFJ SEC I		5,003,906	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	3,906	3,906	60,692	01/18/2033	1.G FE
28416L-AB-8	Elara HGV Timeshare Issu-EHGVT 2021-A B	03/25/2025	PAYDOWN		75,320	75,320	74,055	74,399	0	921	0	921	0	75,320	0	0	0	217	08/27/2035	1.F FE
29977F-AA-2	EverBright Solar Trust 2-EVBRT 2024-A A	03/20/2025	PAYDOWN		213,279	213,279	211,402	211,489	0	1,791	0	1,791	0	213,279	0	0	0	2,407	06/22/2054	1.G FE
47236@-AA-3	JEFFERIES DIRECT LENDING FD II C SPE LLC	03/03/2025	CA_CASH_CLOSE		142,008	142,008	142,008	142,008	0	0	0	0	0	142,008	0	0	0	42	06/17/2031	2.C PL
25273C-AB-6	Diamond Resorts Owner Tr-DROT 2021-1A B	03/20/2025	PAYDOWN		68,966	68,966	68,546	68,847	0	119	0	119	0	68,966	0	0	0	228	11/21/2033	1.F FE
43283Y-AA-1	Hilton Grand Vacations T-HGVT 2024-1B A	03/15/2025	PAYDOWN		529,847	529,847	539,947	539,868	0	(10,021)	0	(10,021)	0	529,847	0	0	0	4,724	09/15/2039	1.A FE
05553D-AB-7	BHG Securitization Trust-BHG 2022-B B	03/17/2025	PAYDOWN		1,617,451	1,617,451	1,617,409	1,617,443	0	9	0	9	0	1,617,451	0	0	0	8,387	06/18/2035	1.D FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA	03/01/2025	PAYDOWN		35,752	35,752	35,742	35,748	0	3	0	3	0	35,752	0	0	0	106	10/25/2040	1.A FE
61946K-AA-2	Mosaic Solar Loan Trust -MSAIC 2022-3A A	03/20/2025	PAYDOWN		73,754	73,754	73,751	73,751	0	3	0	3	0	73,754	0	0	0	788	06/20/2053	1.D FE
381935-AA-3	GoodLeap Home Improvemen-GDLP 2024-1A A	03/20/2025	PAYDOWN		1,180,515	1,180,515	1,177,599	1,177,684	0	2,831	0	2,831	0	1,180,515	0	0	0	10,523	10/20/2046	1.G FE
86745Y-AA-2	Sunnova Helios XII Issue-SNVA 2023-B A	03/20/2025	PAYDOWN		139,287	139,287	133,394	134,162	0	5,125	0	5,125	0	139,287	0	0	0	1,114	08/22/2050	1.D FE
761923-AA-9	REVL 2023-2 Ltd-REVL 2023-2A A1	02/01/2025	PAYDOWN		486,954	486,954	486,954	486,954	0	0	0	0	0	486,954	0	0	0	3,326	10/01/2048	1.E PL
75973V-AA-4	Renew 2024-1-RENEW 2024-1A A	03/20/2025	PAYDOWN		276,590	276,590	276,990	276,590	0	0	0	0	0	276,590	0	0	0	0	11/20/2059	1.A FE
86744V-AA-9	Helios Issuer LLC-SNVA 2022-B A	03/20/2025	PAYDOWN		86,505	86,505	85,906	86,021	0	484	0	484	0	86,505	0	0	0	772	08/20/2049	1.G FE
38217U-AC-6	Goodgreen 2021-1 Trust-GOODG 2021-1A C	03/15/2025	PAYDOWN		21,282	21,282	19,420	19,143	0	2,140	0	2,140	0	21,282	0	0	0	0	10/15/2056	2.B FE
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A	03/17/2025	PAYDOWN		51,767	51,767	51,758	51,755	0	12	0	12	0	51,767	0	0	0	160	07/17/2046	1.A FE
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL	03/15/2025	PAYDOWN		123,182	123,182	115,606	116,027	0	7,155	0	7,155	0	123,182	0	0	0	656	01/15/2071	1.A FE
L9714*-AC-9	WEST STREET EUROPEAN PRIVATE CREDIT MM S	03/31/2025	CA_CASH_CLOSE		8,073,505	8,073,506	8,412,655	7,829,087	0	0	0	0	583,568	8,412,655	(339,149)	0	(339,149)	68,141	10/10/2033	1.G PL
14686G-AD-8	Carvana Auto Receivables-CRVNA 2022-N1 C	03/10/2025	PAYDOWN		187,941	187,941	187,920	187,930	0	11	0	11	0	187,941	0	0	0	1,034	12/11/2028	1.D FE
14318*-AA-6	CARLYLE SECURED LENDING III SPV, - Senio	01/13/2025	CA_CASH_CLOSE		6,240,000	6,240,000	6,240,000	6,240,000	0	0	0	0	0	6,240,000	0	0	0	101,840	09/30/2030	2.A PL
92867W-AD-0	Volkswagen Auto Loan Enh-VALET 2023-1 A3	03/10/2025	U. S. BANCORP		6,036,563	6,000,000	5,998,520	5,999,329	0	106	0	106	0	5,999,436	0	37,127	37,127	67,770	06/20/2028	1.A FE
826525-AB-3	Sierra Timeshare 2020-2 -SRFC 2020-2A B	03/20/2025	PAYDOWN		357,586	357,586	338,030	352,052	0	5,534	0	5,534	0	357,586	0	0	0	1,327	07/20/2037	1.F FE
47235*-AA-2	JEFFERIES DIRECT LENDING FUND II SPE LLC	03/03/2025	VARIOUS		807,898	807,898	807,898	807,898	0	0	0	0	0	807,898	0	0	0	396	06/17/2031	2.C PL
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A	03/15/2025	PAYDOWN		194,036	194,036	193,879	193,907	0	128	0	128	0	194,036	0	0	0	1,167	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2	03/15/2025	PAYDOWN		250,852	250,852	251,044	251,039	0	(186)	0	(186)	0	250,852	0	0	0	1,413	06/15/2077	1.A FE
47236*-AA-5	JEFFERIES DIRECT LENDING OFFSHORE FUND I	02/20/2025	CA_CASH_CLOSE		770,374	770,374	770,374	770,374	0	0	0	0	0	770,374	0	0	0	594	06/17/2031	2.C PL
438123-AC-5	Honda Auto Receivables 2-HAROT 2023-4 A3	03/10/2025	MIZUHO SECURITIES		5,593,111	5,513,000	5,592,680	5,555,976	0	(6,351)	0	(6,351)	0	5,549,625	0	43,486	43,486	69,464	06/21/2028	1.A FE
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A	03/15/2025	PAYDOWN		52,211	52,211	52,203	52,202	0	10	0	10	0	52,211	0	0	0	267	07/16/2040	1.A FE
61946U-AB-8	Mosaic Solar Loan Trust -MSAIC 2022-2A B	03/20/2025	PAYDOWN		112,175	112,175	111,015	111,127	0	1,048	0	1,048	0	112,175	0	0	0	942	01/21/2053	1.G FE
58768P-AC-8	Mercedes-Benz Auto Recei-MBART 2022-1 A3	03/15/2025	PAYDOWN		4,271,327	4,271,327	4,278,305	4,273,485	0	(2,159)	0	(2,159)	0	4,271,327	0	0	0	36,235	08/16/2027	1.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					430,666,551	429,902,302	431,110,603	430,840,502	0	(1,527,920)	0	(1,527,920)	967,780	430,378,566	(519,420)	807,408	287,988	3,455,207	XXX	XXX
96524K-AD-2	Dawson Rated Fund 5-R1 LP-Term Loan Clas	03/31/2025	CA_CASH_CLOSE		1,010,095	1,010,095	1,010,095	1,010,095	0	0	0	0	0	1,010,095	0	0	0	17,990	12/15/2032	1.G PL
G4217#-AA-8	HL Private Assets Holdings LP - Term Loa	03/12/2025	CA_CASH_CLOSE		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	369,610	03/12/2030	1.F PL
002100-AA-3	ASF Crabapple, L.P. - Term Loan	02/27/2025	CA_CASH_CLOSE		631,230	631,230	628,074	628,074	0	0	0	0	0	628,074	0	3,156	3,156	40,184	12/07/2029	1.G PL
00640#-AA-0	Adams Street Global Secondary Fund 6 LP	01/15/2025	CA_CASH_CLOSE		364,473	364,473	360,828	360,828	0	0	0	0	0	360,828	0	3,645	3,645	20,036	03/14/2030	1.F PL
G42888-AC-0	HARBOURVEST DOVER STR X INVT LP 2ND AME	03/31/2025	CA_CASH_CLOSE		762,446	762,446	762,446	762,446	0	0	0	0	0	762,446	0	0	0	66,239	01/05/2028	1.G PL
88675#-AA-3	TIKEHAU GREEN DIAMOND CFO LLC - Class A	01/15/2025	CA_CASH_CLOSE		1,733,333	1,733,333	1,733,333	1,733,333	0	0	0	0	0	1,733,333	0	0	0	0	12/21/2030	1.F PL
40487*-AC-2	HV Voyage L.P. - 1st Lien Term Loan (Par	03/13/2025	CA_CASH_CLOSE		65,443	65,443	65,443	65,443	0	0	0	0	0	65,443	0	0	0	10,557	03/15/2028	1.F PL
239426-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Clas	02/28/2025	CA_CASH_CLOSE		514,167	514,167	514,167	514,167	0	0	0	0	0	514,167	0	0	0	9,389	06/15/2034	1.G PL
239426-AF-6	DAWSON RATED FUND 6-R1 LP - Secured Clas	02/28/2025	CA_CASH_CLOSE		128,542	128,542	128,542	128,542	0	0	0	0	0	128,542	0	0	0	3,125	06/15/2034	2.C PL
G3165#-AB-0	CCO I CREDIT BACKED LOANS LTD. - Senior	01/15/2025	CA_CASH_CLOSE		819,639	819,639	819,639	819,639	0	0	0	0	0	819,639	0	0	0	0	12/17/2031	1.G PL
610331-AA-8	Monroe Capital ABS Fundi-MCAF 2021-1A A2	01/22/2025	PAYDOWN		590,835	590,835	590,835	590,835	0	0	0	0	0	590,835	0	0	0	4,158	04/22/2031	1.F FE
55283A-AA-7	MCA Fund Holding LLC-MCA 2020-1 A	02/01/2025	PAYDOWN		2,018,088	2,018,088	2,022,331	2,018,621	0	(534)	0	(534)	0	2,018,088	0	0	0	16,397	11/01/2035	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..51513#-AA-7	LANDMARK EQUITY PARTNERS XV-D, LLC - Cla	02/20/2025 .	CA_CASH_CLOSE		1,954,386	1,954,386	1,954,386	1,954,386	0	0	0	0	0	1,954,386	0	0	0	28,738	07/14/2030 .	1.G PL ....
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					28,592,677	28,592,677	28,590,119	28,586,409	0	(534)	0	(534)	0	28,585,876	0	6,801	6,801	586,423	XXX	XXX
..31425B-AA-5	FCI Funding 2024-1 LLC-FCITL 2024-1A A	01/15/2025 .	PAYDOWN		655,096	655,096	655,073	655,075	0	22	0	22	0	655,096	0	0	0	2,970	08/15/2036 .	1.A FE ....
..693699-AA-8	PVONE 2023-1 LLC-PVONE 2023-2A A	03/15/2025 .	PAYDOWN		11,153,225	11,153,225	11,153,210	11,153,145	0	80	0	80	0	11,153,225	0	0	0	130,145	09/17/2035 .	1.A FE ....
..693696-AA-4	Pvone 2023-1 LLC-PVONE 2023-1A A	03/15/2025 .	PAYDOWN		2,708,720	2,708,720	2,707,182	2,707,872	0	848	0	848	0	2,708,720	0	0	0	32,548	07/16/2035 .	1.A FE ....
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					14,517,041	14,517,041	14,515,465	14,516,092	0	950	0	950	0	14,517,041	0	0	0	165,663	XXX	XXX
..86772R-AA-3	Sunrun Jupiter Issuer 20-SUNRN 2022-1A A	01/30/2025 .	PAYDOWN		89,850	89,850	89,119	89,324	0	526	0	526	0	89,850	0	0	0	1,067	07/30/2057 .	1.G FE ....
..12530M-AB-1	CF Hippolyta Issuer LLC-SERIES 20-1 CLAS	03/15/2025 .	PAYDOWN		43,612	43,612	43,592	43,602	0	(1)	0	(1)	0	43,612	0	0	0	37	07/15/2060 .	1.E FE ....
..67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A	03/20/2025 .	PAYDOWN		11,250	11,250	10,792	11,080	0	170	0	170	0	11,250	0	0	0	28	01/20/2051 .	1.A FE ....
..86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1	03/20/2025 .	PAYDOWN		63,096	63,096	63,062	63,089	0	7	0	7	0	63,096	0	0	0	417	10/20/2046 .	1.C FE ....
..86744Y-AA-3	Sunnova SOL VI Issuer LL-SNVA 2024-1A A	01/30/2025 .	PAYDOWN		95,845	95,845	92,380	92,652	0	3,193	0	3,193	0	95,845	0	0	0	0	01/30/2059 .	1.G FE ....
..86745Q-AA-9	Sunnova Sol III Issuer L-SNVA 2021-1 A	01/30/2025 .	PAYDOWN		212,855	212,855	179,114	180,556	0	32,298	0	32,298	0	212,855	0	0	0	1,373	04/28/2056 .	1.D FE ....
..88035K-AA-7	TENET 2024-1A A1-TENET 2024-1A A1	03/20/2025 .	PAYDOWN		2,973	2,973	2,971	2,970	0	2	0	2	0	2,973	0	0	0	27	10/20/2054 .	1.C FE ....
..67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A	03/20/2025 .	PAYDOWN		14,788	14,788	14,501	14,570	0	218	0	218	0	14,788	0	0	0	46	11/20/2050 .	1.A FE ....
..12510H-AF-7	Capital Automotive Reit-CAUTO 2020-1A A6	03/15/2025 .	PAYDOWN		2,938	2,938	2,669	2,740	0	197	0	197	0	2,938	0	0	0	19	02/15/2050 .	1.E FE ....
..67181D-AM-3	Oak Street Investment Gr-OAKIG 2021-2A A	03/20/2025 .	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	20	11/20/2051 .	2.A FE ....
..86212X-AM-2	Store Master Funding I-V-STR 2024-1A A2	03/20/2025 .	PAYDOWN		12,500	12,500	12,499	12,499	0	1	0	1	0	12,500	0	0	0	119	05/20/2054 .	1.A FE ....
..12510H-AB-6	CARS-DB4 LP-CAUTO 2020-1A A2	03/15/2025 .	PAYDOWN		7,118	7,118	7,117	7,118	0	0	0	0	0	7,118	0	0	0	36	02/15/2050 .	1.A FE ....
..12510H-AM-2	CARS-DB5 LP-CAUTO 2021-1A A3	03/15/2025 .	PAYDOWN		3,810	3,810	3,392	3,607	0	203	0	203	0	3,810	0	0	0	12	08/15/2051 .	1.E FE ....
..12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3	03/15/2025 .	PAYDOWN		9,446	9,446	9,184	9,219	0	227	0	227	0	9,446	0	0	0	52	02/15/2050 .	1.A FE ....
..78433X-AC-4	Stonepeak 2021-1 ABS-SALTT 2021-1A B	03/15/2025 .	PAYDOWN		141,400	141,400	130,160	133,136	0	8,264	0	8,264	0	141,400	0	0	0	866	02/28/2033 .	2.B FE ....
..12510H-AL-4	CARS-DB5 LP-CAUTO 2021-1A A2	03/15/2025 .	PAYDOWN		1,259	1,259	982	1,010	0	249	0	249	0	1,259	0	0	0	5	08/15/2051 .	1.A FE ....
..85573L-AA-9	START Ireland-STARR 2019-1 A	03/15/2025 .	PAYDOWN		95,158	95,158	95,154	95,157	0	1	0	1	0	95,158	0	0	0	649	03/15/2044 .	1.F FE ....
..86212V-AE-4	Store Master Funding I-V-SERIES 18-1A CL	03/20/2025 .	PAYDOWN		33,125	33,125	33,113	33,120	0	5	0	5	0	33,125	0	0	0	237	10/20/2048 .	1.A FE ....
..67190A-AD-8	Oak Street Investment Gr-OAKIG 2021-1A A	03/20/2025 .	PAYDOWN		11,419	11,419	11,169	11,282	0	137	0	137	0	11,419	0	0	0	62	01/20/2051 .	2.A FE ....
..67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A	03/20/2025 .	PAYDOWN		15,000	15,000	14,194	14,253	0	747	0	747	0	15,000	0	0	0	48	01/20/2051 .	1.A FE ....
..86745X-AA-4	Sunnova Sol V Issuer LLC-SNVA 2023-1A A	01/30/2025 .	PAYDOWN		115,432	115,432	109,377	109,935	0	5,496	0	5,496	0	115,432	0	0	0	1,558	04/30/2058 .	1.G FE ....
..12327A-AA-6	Business Jet Securities -BJETS 2022-1A A	03/15/2025 .	PAYDOWN		377,671	377,671	366,400	369,329	0	8,341	0	8,341	0	377,671	0	0	0	2,797	06/15/2037 .	1.F FE ....
..78433X-AA-8	Stonepeak 2021-1 ABS-SALTT 2021-1A AA	03/15/2025 .	PAYDOWN		112,466	112,466	104,857	107,993	0	4,472	0	4,472	0	112,466	0	0	0	412	02/28/2033 .	1.C FE ....
..86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A	03/20/2025 .	PAYDOWN		26,875	26,875	26,739	26,870	0	5	0	5	0	26,875	0	0	0	187	04/20/2045 .	1.C FE ....
..379929-AE-2	GM Financial Automobile -GMALT 2023-3 A4	03/12/2025 .	BARCLAYS CAPITAL INC		4,278,887	4,250,000	4,249,435	4,249,734	0	47	0	47	0	4,249,782	0	29,105	29,105	53,304	08/20/2027 .	1.A FE ....
..67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL	03/20/2025 .	PAYDOWN		8,125	8,125	8,122	8,124	0	1	0	1	0	8,125	0	0	0	30	11/20/2050 .	1.A FE ....
..12510H-AN-0	Capital Automotive REIT-CAUTO 2021-1A A4	03/15/2025 .	PAYDOWN		22,500	22,500	21,465	21,736	0	764	0	764	0	22,500	0	0	0	111	08/15/2051 .	1.E FE ....
..33938M-AC-3	Flexential Issuer 2021-1-FLX 2021-1A C	03/31/2025 .	MRB002A		0	0	0	0	0	(110,344)	0	(110,344)	0	0	0	0	0	0	11/27/2051 .	3.C FE ....
..67190A-AC-0	Oak Street Investment Gr-OAKIG 2021-1A A	03/20/2025 .	PAYDOWN		11,000	11,000	10,241	10,759	0	241	0	241	0	11,000	0	0	0	51	01/20/2051 .	2.A FE ....
..12510H-AQ-3	Capital Automotive REIT-CAUTO 2022-1A A2	03/15/2025 .	PAYDOWN		64,375	64,375	64,002	64,123	0	252	0	252	0	64,375	0	0	0	261	03/15/2052 .	1.E FE ....
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					5,888,523	5,859,636	5,779,552	5,793,337	0	(44,281)	0	(44,281)	0	5,859,418	0	29,105	29,105	63,831	XXX	XXX
..466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2	02/25/2025 .	PAYDOWN		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	301	02/26/2052 .	2.B FE ....
..05377R-FW-9	Avis Budget Rental Car F-AESOP 2022-5A B	03/10/2025 .	BAIRD		6,602,070	6,498,000	6,529,759	6,513,075	0	(2,605)	0	(2,605)	0	6,510,470	0	91,599	91,599	103,659	04/20/2027 .	1.F FE ....
..53950U-AB-8	Loan Asset Issuer LLC - Series 2023 NG-1	02/25/2025 .	CA_CASH_CLOSE		300,799	300,799	300,799	300,799	0	0	0	0	0	300,799	0	0	0	(9,748)	08/25/2048 .	2.C PL ....
..88315L-AS-7	Textainer Marine Contain-TMCL 2021-3A A	03/20/2025 .	PAYDOWN		59,000	59,000	48,387	49,926	0	9,074	0	9,074	0	59,000	0	0	0	191	08/20/2046 .	1.F FE ....
..81761T-AA-3	ServiceMaster Funding LL-SERV 2020-1 A2I	01/30/2025 .	PAYDOWN		7,500	7,500	7,091	7,346	0	154	0	154	0	7,500	0	0	0	0	01/30/2051 .	2.C FE ....
..95058X-AE-8	Wendy's Funding LLC-WEN 2018-1A A2II	03/15/2025 .	PAYDOWN		20,244	20,244	19,356	19,888	0	356	0	356	0	20,244	0	0	0	197	03/15/2048 .	2.B FE ....
..89683L-AA-8	TRP - TRIP Rail Master F-TRP 2021-2 A	03/17/2025 .	PAYDOWN		488,484	488,484	430,505	448,634	0	39,849	0	39,849	0	488,484	0	0	0	1,725	06/19/2051 .	1.F FE ....
..05377R-FV-1	Avis Budget Rental Car F-AESOP 2022-5A A	03/07/2025 .	BAIRD		5,064,648	5,000,000	4,999,109	4,999,654	0	57	0	57	0	4,999,711	0	64,938	64,938	68,000	04/20/2027 .	1.A FE ....
..53946H-AA-6	Loan Asset Issuer LLC - Series 2022 NG-2	02/25/2025 .	CA_CASH_CLOSE		740,754	740,754	740,754	740,754	0	0	0	0	0	740,754	0	0	0	6,157	11/25/2047 .	1.G PL ....
..89609M-AA-7	Tribute Rail LLC-TRP 2022-1 A	03/17/2025 .	PAYDOWN		257,699	257,699	253,347	255,514	0	2,184	0	2,184	0	257,699	0	0	0	1,986	05/17/2052 .	1.F FE ....
..361528-AC-6	GBX Leasing 2023-1 LLC-GBXL 2023-1A A	03/20/2025 .	PAYDOWN		9,391	9,391	9,387	9,387	0	4	0	4	0	9,391	0	0	0	100	11/20/2053 .	1.C FE ....
..89680H-AA-0	Triton Container Finance-TCF 2020-1A A	03/20/2025 .	PAYDOWN		777,963	777,963	670,347	692,818	0	85,144	0	85,144	0	777,963	0	0	0	2,736	09/20/2045 .	1.F FE ....
..89657A-AC-0	Trinity Rail Leasing 201-TRL 2020-1A A	03/17/2025 .	PAYDOWN		116,836	116,836	116,808	116,820	0	16	0	16	0	116,836	0	0	0	376	10/17/2050 .	1.F FE ....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..674135-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2	03/01/2025	PAYDOWN		0	(1,574)	(1,393)	(356)	0	862	0	862	0	0	0	0	0	(29)	04/01/2029	6. FE
..233046-AH-4	DB Master Finance LLC-DNKN 2017-1AW A2II	02/20/2025	PAYDOWN		30,000	30,000	29,986	30,000	0	0	0	0	0	30,000	0	0	0	251	11/20/2047	1.C FE
..25755T-AJ-9	Domino's Pizza Master Is-DPABS 2018-1A A	03/12/2025	WELLS FARGO		6,593,379	6,632,500	6,632,500	6,632,617	0	(63)	0	(63)	0	6,632,553	0	(39,175)	(39,175)	104,648	07/25/2048	2.A FE
..72703P-AC-7	Planet Fitness Master Is-2019-1A A2 FIXE	03/05/2025	PAYDOWN		27,500	27,500	27,841	27,725	0	(225)	0	(225)	0	27,500	0	0	0	265	12/05/2049	2.B FE
..53948W-AA-1	Loan Asset Issuer LLC - Series 2021 NG-1	02/25/2025	CA_CASH_CLOSE		551,453	551,453	551,453	551,453	0	0	0	0	0	551,453	0	0	0	1,948	10/25/2046	1.G PL
..83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W	03/20/2025	PAYDOWN		43,750	43,750	46,495	44,865	0	(1,115)	0	(1,115)	0	43,750	0	0	0	200	01/20/2050	1.C FE
..47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2	01/30/2025	PAYDOWN		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	218	07/30/2047	2.B FE
..95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I	03/15/2025	PAYDOWN		62,905	62,905	62,905	62,905	0	0	0	0	0	62,905	0	0	0	595	06/15/2049	2.B FE
..89680H-AE-2	Triton Container Finance-TCF 2021-1A A	03/20/2025	PAYDOWN		481,780	481,780	419,839	426,099	0	55,681	0	55,681	0	481,780	0	0	0	1,494	03/20/2046	1.F FE
..62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A	03/25/2025	PAYDOWN		64,211	64,211	64,210	64,211	0	0	0	0	0	64,211	0	0	0	448	11/25/2025	2.C FE
..53950X-AA-4	Loan Asset Issuer LLC - Series 2022 NG-1	02/25/2025	CA_CASH_CLOSE		545,234	545,234	545,234	545,234	0	0	0	0	0	545,234	0	0	0	2,128	02/25/2047	1.G PL
..45783N-AA-5	InStar Leasing III LLC-INSTR 2021-1A A	03/15/2025	PAYDOWN		50,390	50,390	50,362	50,374	0	16	0	16	0	50,390	0	0	0	192	02/15/2054	1.F FE
..53950U-AA-0	Loan Asset Issuer LLC - Series 2023 NG-1	02/25/2025	CA_CASH_CLOSE		2,365,128	2,365,128	2,365,128	2,365,128	0	0	0	0	0	2,365,128	0	0	0	32,545	08/25/2048	1.G PL
..233046-AF-8	DNKN 2017-1A A2II	02/20/2025	PAYDOWN		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	529	11/20/2047	2.B FE
..466365-AE-3	Jack in the Box Funding -JACK 2022-1A A2	02/25/2025	PAYDOWN		25,725	25,725	22,935	23,457	0	2,268	0	2,268	0	25,725	0	0	0	266	02/26/2052	2.B FE
..87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A	02/17/2025	PAYDOWN		340,166	340,166	297,335	314,482	0	25,684	0	25,684	0	340,166	0	0	0	893	06/19/2051	1.F FE
..89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1	03/17/2025	PAYDOWN		506,174	506,174	506,054	506,138	0	36	0	36	0	506,174	0	0	0	2,016	10/18/2049	1.F FE
..88315L-AQ-1	Textainer Marine Contain-TMCL 2021-2A A	03/20/2025	PAYDOWN		185,800	185,800	162,452	166,257	0	19,543	0	19,543	0	185,800	0	0	0	691	04/20/2046	1.F FE
..12565K-AE-7	CLI Funding VIII LLC-CLIF 2022-1A A	03/18/2025	PAYDOWN		200,000	200,000	170,242	173,331	0	26,669	0	26,669	0	200,000	0	0	0	907	01/18/2047	1.F FE
..05377R-EA-8	Avis Budget Rental Car F-AESOP 2020-2A B	03/11/2025	BAIRD		2,295,597	2,335,000	2,163,341	2,261,554	0	15,258	0	15,258	0	2,276,812	0	18,785	18,785	15,743	02/20/2027	1.F FE
..25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A	03/12/2025	WELLS FARGO		14,784,350	14,840,000	14,840,000	14,840,000	0	0	0	0	0	14,840,000	0	(55,650)	(55,650)	254,511	10/25/2045	2.A FE
..05377R-FL-3	Avis Budget Rental Car F-AESOP 2022-3A B	03/10/2025	BAIRD		9,997,656	10,000,000	9,796,289	9,905,359	0	19,386	0	19,386	0	9,924,745	0	72,911	72,911	119,475	02/20/2027	1.F FE
. 81761T-AG-0	ServiceMaster Funding LL-SERV 2021-1 A2I	01/30/2025	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	156	07/30/2051	2.C FE
..380241-AA-7	Goddard Funding LLC-GDRD 2022-1 A2	01/30/2025	PAYDOWN		42,250	42,250	42,262	42,259	0	(9)	0	(9)	0	42,250	0	0	0	725	10/30/2052	2.C FE
..81761T-AC-9	ServiceMaster Funding LL-SERIES 20-1 CLA	01/30/2025	PAYDOWN		12,500	12,500	10,969	11,372	0	1,128	0	1,128	0	12,500	0	0	0	0	01/30/2051	2.C FE
..87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA	03/11/2025	WELLS FARGO		11,102,432	11,109,375	11,194,468	11,116,344	0	(916)	0	(916)	0	11,115,428	0	(12,996)	(12,996)	164,107	05/25/2046	2.B FE
..595481-AA-0	Mid-State Capital Corp 2-MDST 2005-1 A	03/01/2025	PAYDOWN		41,515	41,515	39,854	41,515	0	0	0	0	0	41,515	0	0	0	414	01/01/2040	1.E FE
..817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2	01/25/2025	PAYDOWN		45,625	45,625	45,908	45,703	0	(78)	0	(78)	0	45,625	0	0	0	443	10/25/2049	2.C FE
..466365-AC-7	Jack in the Box Funding -JACK 2019-1A A2	02/25/2025	PAYDOWN		80,238	80,238	75,615	76,930	0	3,308	0	3,308	0	80,238	0	0	0	997	08/25/2049	2.B FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2	01/20/2025	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	101	01/20/2051	2.C FE
..34417M-AB-3	FOCUS Brands Funding LLC-FOCUS 2017-1A A	01/30/2025	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	191	04/30/2047	2.B FE
..26209X-AF-8	DRIVEN BRANDS FUNDING LL-HONK 2022-1A A2	01/20/2025	PAYDOWN		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	1,617	10/20/2052	2.C FE
..59549W-AA-1	Mid-State Trust XI-MDST 11 A1	03/15/2025	PAYDOWN		75,753	75,753	75,751	75,753	0	0	0	0	0	75,753	0	0	0	548	07/15/2038	1.E FE
..62878Y-AA-2	NOTHING BUNDT CAKES-BUNDT 2021-1 A2	01/30/2025	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	93	07/30/2051	2.C FE
..74333W-AJ-1	Progress Residential Trust-PROG 2021-SFR	03/01/2025	PAYDOWN		337,470	337,470	337,457	337,462	0	8	0	8	0	337,470	0	0	0	1,779	12/01/2040	2.A FE
..89680H-AB-8	Triton Container Finance-TCF 2020-1A B	03/20/2025	PAYDOWN		68,000	68,000	62,560	64,119	0	3,881	0	3,881	0	68,000	0	0	0	424	09/20/2045	2.B FE
..64016N-AA-5	Neighborly Issuer LLC-NBLY 2021-1A A2	01/30/2025	PAYDOWN		4,000	4,000	3,503	3,780	0	220	0	220	0	4,000	0	0	0	0	04/30/2051	2.B FE
..12563L-AS-6	CLI Funding VI LLC-2020-3A A	03/18/2025	PAYDOWN		275,000	275,000	252,175	256,567	0	18,433	0	18,433	0	275,000	0	0	0	949	10/18/2045	1.F FE
..98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2	01/30/2025	PAYDOWN		45,003	45,003	40,973	42,439	0	2,564	0	2,564	0	45,003	0	0	0	364	07/30/2051	2.B FE
..81761T-AE-5	ServiceMaster Funding LL-SERV 2021-1 A2I	01/30/2025	PAYDOWN		37,500	37,500	31,748	33,702	0	3,798	0	3,798	0	37,500	0	0	0	269	07/30/2051	2.C FE
..233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W	02/20/2025	PAYDOWN		45,000	45,000	45,480	45,235	0	(235)	0	(235)	0	45,000	0	0	0	450	05/20/2049	1.C FE
..12807C-AA-1	CAL Funding IV Ltd-CAI 2020-1A A	03/25/2025	PAYDOWN		178,369	178,369	159,327	165,821	0	12,548	0	12,548	0	178,369	0	0	0	660	09/25/2045	1.F FE
..21872M-AG-7	CoreVest American Financ-CAFL 2018-2 B	03/01/2025	PAYDOWN		149,493	149,493	149,488	149,493	0	0	0	0	0	149,493	0	0	0	1,317	11/01/2052	1.A FE
..83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A21W	03/20/2025	PAYDOWN		17,500	17,500	17,806	17,627	0	(127)	0	(127)	0	17,500	0	0	0	99	01/20/2050	1.C FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					66,407,234	66,380,403	65,717,201	65,924,569	0	342,756	0	342,756	0	66,266,821	0	140,412	140,412	891,317	XXX	XXX
..22228#-AB-2	CounterpointeSRE CPACE 706 Mission Stree	02/27/2025	CA_CASH_CLOSE		68,014	68,014	68,014	68,014	0	0	0	0	0	68,014	0	0	0	1,935	09/02/2048	2.B PL
..22228#-AA-4	CounterpointeSRE CPACE 706 Mission Stree	02/27/2025	CA_CASH_CLOSE		498,770	498,770	498,770	498,770	0	0	0	0	0	498,770	0	0	0	12,641	09/02/2048	1.F PL
..22228#-AC-0	CounterpointeSRE CPACE 706 Mission Stree	02/27/2025	CA_CASH_CLOSE		13,376	13,376	13,376	13,376	0	0	0	0	0	13,376	0	0	0	393	09/02/2048	2.C PL
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					580,160	580,160	580,160	580,160	0	0	0	0	0	580,160	0	0	0	14,969	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..97064E-AA-6	Willis Engine Structured-WESTF 2018-A A	03/15/2025	PAYDOWN		86,981	86,981	86,976	86,981	0	0	0	0	0	86,981	0	0	0	689	09/15/2043	1.G FE
..55446M-AA-5	MACH 1 Cayman 2019-1 Ltd	03/15/2025	PAYDOWN		833,901	833,901	833,874	833,895	0	6	0	6	0	833,901	0	0	0	3,574	10/15/2039	2.A FE
..49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	03/15/2025	PAYDOWN		558,395	558,395	542,642	553,614	0	4,781	0	4,781	0	558,395	0	0	0	4,855	12/15/2038	2.B FE
..94354K-AA-8	WAVE 2019-1 LLC-WAAV 2019-1 A	03/15/2025	PAYDOWN		134,466	134,466	134,460	134,434	0	32	0	32	0	134,466	0	0	0	742	09/15/2044	2.A FE
..97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA	03/15/2025	PAYDOWN		118,616	118,616	118,515	118,580	0	36	0	36	0	118,616	0	0	0	927	08/15/2042	2.B FE
. 88607A-AA-7	Thunderbolt III Aircraft-TBOLT 2019-1 A	03/15/2025	PAYDOWN		312,200	312,200	312,188	312,197	0	(1)	0	(1)	0	312,200	0	0	0	1,951	11/15/2039	3.B FE
..85572R-AA-7	Start Ltd/Bermuda-STARR 2018-1 A	03/15/2025	PAYDOWN		813,677	813,677	811,182	812,691	0	986	0	986	0	813,677	0	0	0	3,815	05/15/2043	1.F FE
..65345X-AB-0	GENESIS AIRCRAFT SERVICE Class B Certifi	03/15/2025	SINKING PAYMENT		76,827	76,827	75,983	76,058	0	769	0	769	0	76,827	0	0	0	1,031	12/17/2030	2.B PL
..65345X-AA-2	GENESIS AIRCRAFT SERVICE Class A Certifi	03/15/2025	VARIOUS		587,183	587,183	587,168	(1,297,631)	0	86	0	86	0	587,183	0	0	0	(507,651)	12/17/2030	1.F PL
..97064F-AA-3	Willis Engine Structured-WESTF 2020-A A	03/15/2025	PAYDOWN		149,822	149,822	149,820	149,822	0	0	0	0	0	149,822	0	0	0	806	03/15/2045	1.F FE
..50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A	03/15/2025	PAYDOWN		202,640	202,640	198,708	201,750	0	890	0	890	0	202,640	0	0	0	1,000	01/15/2042	3.A FE
..12510H-AT-7	CARS-DB7 LP-CAUTO 2023-1A A2	03/15/2025	PAYDOWN		6,250	6,250	6,373	6,370	0	(120)	0	(120)	0	6,250	0	0	0	68	09/15/2053	1.E FE
..G7256K-AB-0	Prop 2017-1 Ltd-ABS SSNR 5.30 03/15/42	03/15/2025	PAYDOWN		82,499	82,499	82,450	81,744	0	756	0	756	0	82,499	0	0	0	4,113	03/15/2042	2.B FE
..14856G-AA-8	Castlelake Aircraft Stru-CLAST 2021-1A A	03/15/2025	PAYDOWN		360,599	360,599	360,589	360,593	0	6	0	6	0	360,599	0	0	0	1,186	01/15/2046	1.F FE
..58862R-AA-1	Merchants Mobility Funding LLC / Series	03/05/2025	CA_CASH_CLOSE		5,402,994	5,402,994	5,402,994	5,402,994	0	0	0	0	0	5,402,994	0	0	0	64,403	10/20/2037	2.B Z
..46651N-AA-2	JOL Air Ltd-JOLAR 2019-1 A	03/15/2025	PAYDOWN		302,600	302,600	303,284	302,643	0	(43)	0	(43)	0	302,600	0	0	0	2,001	04/15/2044	1.G FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					10,029,650	10,029,650	10,007,206	8,136,735	0	8,184	0	8,184	0	10,029,650	0	0	0	(416,490)	XXX	XXX
..26929H-AB-1	EWC Master Issuer LLC-WAX 2022-1A A2	03/15/2025	PAYDOWN		18,750	18,750	18,015	18,199	0	551	0	551	0	18,750	0	0	0	258	03/15/2052	2.B FE
..88315L-AJ-7	Textainer Marine Contain-SERIES 2020-3A	03/20/2025	PAYDOWN		245,700	245,700	215,295	222,249	0	23,451	0	23,451	0	245,700	0	0	0	864	09/20/2045	1.F FE
..361528-AD-4	GBX Leasing 2023-1 LLC-GBXL 2023-1A B	03/20/2025	PAYDOWN		15,306	15,306	15,765	15,749	0	(443)	0	(443)	0	15,306	0	0	0	186	11/20/2053	1.F FE
..89656R-AA-8	Trinity Rail Leasing 202-TRL 2022-1 A	03/21/2025	PAYDOWN		91,862	91,862	89,991	90,339	0	1,523	0	1,523	0	91,862	0	0	0	747	05/19/2052	1.F FE
..98944P-AB-3	Zephyrus Capital Aviatio-ZCAP 2018-1 A	02/15/2025	PAYDOWN		697,224	697,224	686,894	696,418	0	806	0	806	0	697,224	0	0	0	4,609	10/15/2038	2.B FE
..89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A	03/16/2025	PAYDOWN		311,655	311,655	326,550	318,469	0	(6,814)	0	(6,814)	0	311,655	0	0	0	2,588	10/16/2040	1.F FE
..88315L-AL-2	Textainer Marine Contain-TMCL 2021-1A A	03/20/2025	PAYDOWN		180,500	180,500	159,725	161,508	0	18,992	0	18,992	0	180,500	0	0	0	493	02/20/2046	1.F FE
..12565K-AA-5	CLI Funding VIII LLC-CLIF 2021-1A A	03/18/2025	PAYDOWN		155,585	155,585	133,233	138,109	0	17,476	0	17,476	0	155,585	0	0	0	423	02/18/2046	1.F FE
..87407R-AC-0	TAL Advantage VII LLC-TAL 2020-1A B	03/20/2025	PAYDOWN		111,563	111,563	110,421	110,863	0	700	0	700	0	111,563	0	0	0	612	09/20/2045	2.B FE
..62946A-AC-8	NP SPE II LLC-NPRL 2017-1A A1	01/20/2025	PAYDOWN		179,288	179,288	179,286	179,288	0	0	0	0	0	179,288	0	0	0	504	10/21/2047	1.G FE
..82667C-AD-7	Signal Rail I LLC-SRL 2024-1A B	03/17/2025	PAYDOWN		11,996	11,996	12,150	12,147	0	(150)	0	(150)	0	11,996	0	0	0	119	05/17/2054	1.F FE
..90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL	03/28/2025	PAYDOWN		145,230	145,230	141,260	142,292	0	2,590	0	2,590	0	145,230	0	0	0	454	02/28/2051	1.F FE
..82667C-AC-9	Signal Rail I LLC-SRL 2024-1A A	03/17/2025	PAYDOWN		17,994	17,994	17,985	17,985	0	9	0	9	0	17,994	0	0	0	165	05/17/2054	1.C FE
..89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A	03/17/2025	PAYDOWN		448,131	448,131	423,453	440,314	0	7,817	0	7,817	0	448,131	0	0	0	2,864	04/17/2049	1.F FE
..74166Y-AC-4	Primrose Schools 22-1A A2	01/30/2025	PAYDOWN		6,750	6,750	6,750	6,750	0	0	0	0	0	6,750	0	0	0	98	04/30/2052	2.B FE
..62946A-AA-2	NP SPE II LLC-NPRL 2016-1A A1	03/20/2025	PAYDOWN		261,793	261,793	261,793	261,795	0	(2)	0	(2)	0	261,793	0	0	0	1,677	04/20/2046	1.G FE
..87407R-AA-4	TAL Advantage VII LLC-TAL 2020-1A A	03/20/2025	PAYDOWN		307,388	307,388	270,283	281,534	0	25,853	0	25,853	0	307,388	0	0	0	1,050	09/20/2045	1.F FE
..872480-AE-8	TIF Funding II LLC-TIF 2021-1A A	03/20/2025	PAYDOWN		147,292	147,292	128,721	129,988	0	17,303	0	17,303	0	147,292	0	0	0	407	02/20/2046	1.E FE
..872480-AA-6	Tif Funding II LLC-SERIES 20-1A CLASS A	03/20/2025	PAYDOWN		40,000	40,000	36,484	36,856	0	3,144	0	3,144	0	40,000	0	0	0	139	08/20/2045	1.F FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					3,394,007	3,394,007	3,234,054	3,280,852	0	112,806	0	112,806	0	3,394,007	0	0	0	18,257	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					1,094,839,181	1,098,211,107	1,090,695,172	1,089,229,505	2,623	7,027,967	(14,125)	7,044,715	1,508,175	1,096,973,437	(535,205)	(1,599,047)	(2,134,252)	14,682,168	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					67,492,730	67,492,730	56,138,329	57,961,332	0	2,997,023	0	2,997,023	104,250	67,492,730	0	0	0	1,212,022	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					1,162,331,911	1,165,703,837	1,146,833,501	1,147,190,837	2,623	10,024,990	(14,125)	10,041,738	1,612,425	1,164,466,167	(535,205)	(1,599,047)	(2,134,252)	15,894,190	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					1,162,331,911	1,165,703,837	1,146,833,501	1,147,190,837	2,623	10,024,990	(14,125)	10,041,738	1,612,425	1,164,466,167	(535,205)	(1,599,047)	(2,134,252)	15,894,190	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					2,261,876,409	2,385,207,130	2,215,119,528	2,181,862,880	48,404	7,690,076	(14,125)	7,752,605	2,419,871	2,266,659,435	(481,118)	(4,301,909)	(4,783,027)	36,033,689	XXX	XXX
..25471V-20-7	DISH DBS Issuer Pfd 6/29	03/06/2025	VARIOUS	311,549.000	775,765	155,118	300,645	0	0	0	0	0	0	750,979	0	24,786	24,786	0		
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					775,765	XXX	300,645	0	0	0	0	0	0	750,979	0	24,786	24,786	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					775,765	XXX	300,645	0	0	0	0	0	0	750,979	0	24,786	24,786	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

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999999. Total - Preferred Stocks					775,765	XXX	300,645	0	0	0	0	0	0	750,979	0	24,786	24,786	0	XXX	XXX
. 87807B-10-7	TC Energy Corp-COMMON STOCK	. 03/31/2025 .	VARIOUS	0.000	606,878		606,878	0	(13,410)	0	0	(13,410)	0	606,878	0	0	0	0		
..29336T-10-0	ENLINK MIDSTREAM LLC COMMON UNIT	. 03/31/2025 .	BLOOMBERG TRADEBOOK	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3,198		
..403949-10-0	HF Sinclair Corp-COMMON STOCK	. 01/17/2025 .	BLOOMBERG TRADEBOOK	2,879.000	104,485		123,690	100,909	22,781	0	0	22,781	0	123,690	0	(19,204)	(19,204)	0		
..83671M-10-5	South Bow Corp-COMMON STOCK	. 03/18/2025 .	BLOOMBERG TRADEBOOK	7,460.000	196,030		606,878	0	0	0	0	0	0	606,878	0	(410,848)	(410,848)	0		
..05990K-10-6	BANC OF CALIFORNIA INC-COMMON STOCK	. 02/20/2025 .	DIRECT	207,802.000	3,440,026		3,015,206	0	0	0	0	0	0	3,021,320	0	418,705	418,705	0		
..30231G-10-2	Exxon Mobil Corp-COMMON STOCK	. 03/31/2025 .	MERGER	0.000	0		0	0	59,877	0	0	59,877	0	0	0	0	0	(1,328)		
..45687V-10-6	Ingersoll Rand Inc-COMMON STOCK	. 01/21/2025 .	BLOOMBERG TRADEBOOK	1,885.000	176,712		169,747	170,517	(770)	0	0	(770)	0	169,747	0	6,965	6,965	0		
..893641-10-0	TransDigm Group Inc-COMMON STOCK	. 02/06/2025 .	BLOOMBERG TRADEBOOK	195.000	249,611		228,356	247,120	(18,763)	0	0	(18,763)	0	228,356	0	21,254	21,254	0		
..91913Y-10-0	VALERO ENERGY CORP-COMMON STOCK	. 01/17/2025 .	BLOOMBERG TRADEBOOK	1,075.000	150,656		112,598	131,784	(19,186)	0	0	(19,186)	0	112,598	0	38,058	38,058	0		
..49456B-10-1	Kinder Morgan Inc/DE-KINDER MORGAN INC	. 01/29/2025 .	BLOOMBERG TRADEBOOK	24,309.000	665,165		698,160	666,067	32,094	0	0	32,094	0	698,160	0	(32,995)	(32,995)	0		
..067901-10-8	Barrick Gold Corp-COMMON STOCK	. 03/31/2025 .	BLOOMBERG TRADEBOOK	0.000	0		0	0	16,621	0	0	16,621	0	0	0	0	0	0		
..858119-10-0	STEEL DYNAMICS INC-COMMON STOCK	. 02/06/2025 .	BLOOMBERG TRADEBOOK	2,743.000	353,948		210,274	312,894	(102,620)	0	0	(102,620)	0	210,274	0	143,675	143,675	1,262		
..126408-10-3	CSX CORP-COMMON STOCK	. 02/06/2025 .	BLOOMBERG TRADEBOOK	6,000.000	196,428		228,117	193,620	34,497	0	0	34,497	0	228,117	0	(31,689)	(31,689)	0		
..682680-10-3	ONEOK INC COMMON STK	. 03/27/2025 .	VARIOUS	24,546.000	2,471,681		825,823	2,464,418	(1,638,596)	0	0	(1,638,596)	0	825,823	0	1,645,859	1,645,859	0		
..718546-10-4	PHILLIPS 66-COMMON STOCK	. 01/17/2025 .	BLOOMBERG TRADEBOOK	1,154.000	138,557		156,785	131,475	25,310	0	0	25,310	0	156,785	0	(18,228)	(18,228)	0		
..369604-30-1	General Electric Co-COMMON STOCK	. 01/21/2025 .	BLOOMBERG TRADEBOOK	940.000	174,896		87,829	156,783	(68,953)	0	0	(68,953)	0	87,829	0	87,067	87,067	263		
..86722A-10-3	SunCoke Energy Inc-COMMON STOCK	. 02/06/2025 .	BLOOMBERG TRADEBOOK	19,200.000	185,191		126,156	205,440	(79,284)	0	0	(79,284)	0	126,156	0	59,035	59,035	0		
..G29183-10-3	EATON CORP PLC-COMMON STOCK	. 01/21/2025 .	BLOOMBERG TRADEBOOK	1,001.000	352,197		344,915	332,202	12,713	0	0	12,713	0	344,915	0	7,282	7,282	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,462,461	XXX	7,541,412	5,113,229	(1,737,689)	0	0	(1,737,689)	0	7,547,526	0	1,914,936	1,914,936	3,395	XXX	XXX
..BGS1T2-2L-8	Pacificco Inc	. 03/10/2025 .	BARINGSLLC	0.000	0		0	0	(92,921)	0	0	(92,921)	0	0	0	0	0	0		
..313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI-R	. 03/06/2025 .	CALL 1	914.000	914		91,440	91,440	0	0	0	0	0	696,736	0	(695,822)	(695,822)	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					914	XXX	91,440	91,440	(92,921)	0	0	(92,921)	0	696,736	0	(695,822)	(695,822)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4					9,463,375	XXX	7,632,852	5,204,669	(1,830,610)	0	0	(1,830,610)	0	8,244,262	0	1,219,114	1,219,114	3,395	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					9,463,375	XXX	7,632,852	5,204,669	(1,830,610)	0	0	(1,830,610)	0	8,244,262	0	1,219,114	1,219,114	3,395	XXX	XXX
5999999999. Total - Preferred and Common Stocks					10,239,139	XXX	7,933,497	5,204,669	(1,830,610)	0	0	(1,830,610)	0	8,995,241	0	1,243,900	1,243,900	3,395	XXX	XXX
6009999999 - Totals					2,272,115,548	XXX	2,223,053,025	2,187,067,549	(1,782,206)	7,690,076	(14,125)	5,921,995	2,419,871	2,275,654,676	(481,118)	(3,058,009)	(3,539,127)	36,037,084	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
180537 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	07/03/2025	7	3,288,068	4697.24	340,312	0	(56,509)	59,021		77,413	0	0	(56,509)	0	0		
180544 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/05/2024	01/05/2029		60,445,980	4697.24	3,348,707	3,575,994	5,219,738	2,733,431		1,383,573	0	0	(879,261)	0	0		
180551 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/05/2024	01/06/2031		102,482,500	4697.24	5,913,240	6,340,975	9,253,063	4,846,937		1,752,182	0	0	(1,558,840)	0	0		
145280 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2027		840,780	4696.05	60,188	20,060	25,579	15,443		12,006	0	0	(4,945)	0	0		
145291 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2029		2,075,217	4696.05	163,384	54,717	68,164	42,122		24,011	0	0	(13,485)	0	0		
163351 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/06/2028		11,272,223	3895.08	1,057,861	568,161	824,022	437,264		318,254	0	0	(139,731)	0	0		
163356 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/04/2030		13,719,968	3895.08	1,404,763	757,489	1,031,760	582,963		228,002	0	0	(186,266)	0	0		
193386 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	1,464	35,597,909	243.19	0	2,702,156	(616,151)	2,086,005		2,121,090	0	0	(616,151)	0	0		
193393 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	1,784	16,463,759	92.27	0	1,131,248	(257,949)	873,298		517,073	0	0	(257,949)	0	0		
193399 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	229	1,751,910	76.4	0	112,361	(25,621)	86,740		92,693	0	0	(25,621)	0	0		
193406 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	07/06/2026	2	1,195,076	5975.38	0	120,106	(18,291)	101,815		12,849	0	0	(18,291)	0	0		
193409 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	126	75,289,788	5975.38	0	5,804,820	(1,323,627)	4,481,193		689,762	0	0	(1,323,627)	0	0		
193413 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	71	42,425,198	5975.38	0	3,270,970	(745,853)	2,525,117		544,789	0	0	(745,853)	0	0		
193422 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	137	81,862,706	5975.38	0	6,311,590	(1,439,181)	4,872,409		2,545,148	0	0	(1,439,181)	0	0		
193426 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	169	101,149,321	5975.38	0	7,798,582	(1,778,248)	6,020,334		1,817,285	0	0	(1,778,248)	0	0		
193437 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	75	44,538,092	5975.38	0	3,433,874	(782,999)	2,650,875		1,090,506	0	0	(782,999)	0	0		
193446 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/06/2025	01/06/2026		7,469,701	546.9	0	423,532	(96,575)	326,957		431,064	0	0	(96,575)	0	0		
193447 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	88	52,390,937	5975.38	0	4,039,325	(921,055)	3,118,270		1,526,687	0	0	(921,055)	0	0		
193450 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/06/2025	01/06/2026		50,426,060	1561.31	0	3,222,225	(734,738)	2,487,487		1,245,756	0	0	(734,738)	0	0		
193458 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2025	01/06/2026		131,237	261.5174	0	3,793	(865)	2,928		3,238	0	0	(865)	0	0		
193509 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2025	01/06/2026		19,249,545	5975.38	0	893,179	(203,664)	689,514		107,797	0	0	(203,664)	0	0		
193511 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2025	01/06/2026		2,098,830	261.5174	0	60,656	(13,831)	46,825		50,641	0	0	(13,831)	0	0		
193515 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026		12,654,406	5975.38	0	341,669	(77,908)	263,761		83,142	0	0	(77,908)	0	0		
193517 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/06/2025	01/04/2030		29,209,913	5975.38	0	1,337,814	(307,880)	1,029,934		543,517	0	0	(307,880)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
193518 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2025	01/06/2032		58,047,055	5975.38	0	2,681,774	(617,175)	2,064,599		966,355	0	0	(617,175)	0	0		
193600 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026		949,110	5918.25	0	40,070	(8,547)	31,523		11,178	0	0	(8,547)	0	0		
193811 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	1,125	28,047,419	249.27	0	2,209,858	(418,902)	1,790,956		1,639,334	0	0	(418,902)	0	0		
193845 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/17/2025	01/20/2026		12,008,611	5996.66	0	336,241	(63,738)	272,503		78,601	0	0	(63,738)	0	0		
193850 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/18/2030		21,571,162	5996.66	0	978,252	(195,650)	782,602		440,283	0	0	(195,650)	0	0		
193856 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/20/2032		39,350,361	5996.66	0	1,780,604	(356,121)	1,424,483		711,651	0	0	(356,121)	0	0		
193861 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/20/2026		2,939,329	262.1782	0	84,947	(16,103)	68,844		68,453	0	0	(16,103)	0	0		
193864 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	1,541	14,465,557	93.86	0	990,982	(187,851)	803,131		406,148	0	0	(187,851)	0	0		
193865 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/20/2026		4,686,470	548.53	0	266,191	(50,459)	215,732		265,636	0	0	(50,459)	0	0		
193868 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2026		31,892,503	1563.43	0	2,034,742	(385,707)	1,649,035		854,288	0	0	(385,707)	0	0		
193874 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026		73,251,524	5996.66	0	6,068,889	(1,150,421)	4,918,468		642,823	0	0	(1,150,421)	0	0		
193884 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/17/2025	01/20/2026		14,640,551	5996.66	0	676,393	(128,217)	548,176		81,493	0	0	(128,217)	0	0		
193893 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	153	1,178,478	76.78	0	78,586	(14,897)	63,689		56,964	0	0	(14,897)	0	0		
193899 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	07/20/2026	1	599,666	5996.66	0	60,626	(7,676)	52,950		6,370	0	0	(7,676)	0	0		
193905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	69	41,376,954	5996.66	0	3,202,566	(607,080)	2,595,486		558,974	0	0	(607,080)	0	0		
193907 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	123	73,899,060	5996.66	0	5,719,769	(1,084,242)	4,635,527		1,367,762	0	0	(1,084,242)	0	0		
193915 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	72	43,172,954	5996.66	0	3,341,576	(633,431)	2,708,145		1,051,754	0	0	(633,431)	0	0		
193921 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	186	111,716,337	5996.66	0	8,646,817	(1,639,094)	7,007,722		3,344,360	0	0	(1,639,094)	0	0		
180849 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2024	01/19/2029		30,600,543	4839.81	1,621,829	1,721,682	2,469,091	1,382,062		996,793	0	0	(419,600)	0	0		
180854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2031		77,737,735	4839.81	4,361,087	4,660,048	6,763,844	3,740,806		2,754,178	0	0	(1,134,310)	0	0		
180892 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	07/18/2025	6	2,903,886	4839.81	292,128	0	(48,419)	58,641		56,302	0	0	(48,419)	0	0		
145768 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027		1,067,105	4482.73	79,586	26,615	34,458	21,509		18,496	0	0	(6,551)	0	0		
145772 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029		2,284,303	4482.73	194,999	65,872	86,283	53,234		39,660	0	0	(16,194)	0	0		
163922 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/20/2023	01/20/2028		5,705,912	3972.61	540,362	290,540	422,075	234,746		159,799	0	0	(70,922)	0	0		
163924 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/18/2030		18,090,591	3972.61	1,831,462	989,880	1,399,495	799,772		451,537	0	0	(241,463)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
146459 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/04/2022	02/05/2027		875,187	4500.53	68,942	23,152	30,263	19,662		12,735	0	0	(5,686)	0	0		
146461 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029		2,205,498	4500.53	183,601	61,833	79,471	52,512		30,896	0	0	(15,176)	0	0		
164600 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/04/2028		5,580,626	4111.08	528,122	283,373	404,145	242,156		128,501	0	0	(68,583)	0	0		
164603 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/06/2030		20,840,541	4111.08	2,104,489	1,135,735	1,589,897	970,518		354,142	0	0	(274,462)	0	0		
181400 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2024	02/06/2029		41,505,951	4954.23	2,137,556	2,262,527	3,239,785	1,927,797		1,186,969	0	0	(545,557)	0	0		
181402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2024	02/06/2031		79,357,783	4954.23	4,317,063	4,593,325	6,584,416	3,913,765		2,581,909	0	0	(1,105,353)	0	0		
181421 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	08/06/2025		3,694,660	4954.23	392,151	0	(64,759)	92,102		71,601	0	0	(64,759)	0	0		
194713 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	132	80,303,124	6083.57	0	6,127,176	(875,311)	5,251,865		2,163,805	0	0	(875,311)	0	0		
194718 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026		3,189,878	263.285	0	92,188	(13,170)	79,018		70,360	0	0	(13,170)	0	0		
194729 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	08/06/2026	2	1,216,714	6083.57	0	121,550	(11,597)	109,953		12,051	0	0	(11,597)	0	0		
194731 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	192	116,646,371	6083.57	0	8,900,187	(1,271,455)	7,628,732		1,990,474	0	0	(1,271,455)	0	0		
194738 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	159	96,728,763	6083.57	0	7,380,462	(1,054,352)	6,326,110		788,859	0	0	(1,054,352)	0	0		
194750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	76	46,356,317	6083.57	0	3,537,014	(505,288)	3,031,727		995,985	0	0	(505,288)	0	0		
194754 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/06/2026		6,276,392	553.03	0	355,244	(50,749)	304,495		324,247	0	0	(50,749)	0	0		
194757 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	67	40,759,919	6083.57	0	3,110,006	(444,287)	2,665,719		499,124	0	0	(444,287)	0	0		
194758 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026		55,942,496	1577.19	0	3,557,943	(508,278)	3,049,665		1,397,305	0	0	(508,278)	0	0		
194762 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	146	89,091,206	6083.57	0	6,797,712	(971,102)	5,826,610		2,211,397	0	0	(971,102)	0	0		
194763 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026		352,076	263.285	0	10,175	(1,454)	8,721		7,908	0	0	(1,454)	0	0		
194776 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	1,708	45,005,037	263.43	0	3,568,900	(509,843)	3,059,057		2,221,653	0	0	(509,843)	0	0		
194787 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	2,449	23,587,398	96.3	0	1,628,829	(232,690)	1,396,139		622,776	0	0	(232,690)	0	0		
194792 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026		17,658,247	6083.57	0	792,855	(113,265)	679,590		62,891	0	0	(113,265)	0	0		
194795 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	305	2,455,272	80.37	0	139,612	(19,945)	119,667		104,055	0	0	(19,945)	0	0		
194797 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2025	02/06/2026		16,646,941	6083.57	0	487,755	(69,679)	418,076		121,830	0	0	(69,679)	0	0		
194801 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2025	02/06/2030		36,300,995	6083.57	0	1,695,256	(246,161)	1,449,096		616,898	0	0	(246,161)	0	0		
194805 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/06/2032		59,112,685	6083.57	0	2,739,873	(397,845)	2,342,028		980,065	0	0	(397,845)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
194957 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/14/2025	02/13/2026		1,112,887	6051.92	0	59,626	(6,791)	52,836		8,405	0	0	(6,791)	0	0		
165308 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	02/17/2023	02/18/2028		8,592,432	4079.09	801,444	428,253	595,686	378,875		201,504	0	0	(103,199)	0	0		
165310 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	02/17/2023	02/20/2030		16,958,688	4079.09	1,697,531	914,479	1,272,348	809,013		294,913	0	0	(219,754)	0	0		
147150 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	02/18/2022	02/19/2027		1,589,414	4348.87	128,038	43,031	55,549	38,195		18,996	0	0	(10,548)	0	0		
147153 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	02/18/2022	02/20/2029		2,507,570	4348.87	208,741	70,289	90,134	62,389		33,452	0	0	(17,219)	0	0		
181779 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2029		27,738,664	4975.51	1,398,029	1,474,203	2,062,970	1,312,647		686,222	0	0	(353,067)	0	0		
181784 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2031		55,268,008	4975.51	2,956,838	3,134,870	4,391,331	2,791,322		1,424,289	0	0	(748,594)	0	0		
181828 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	08/20/2025	6	2,985,306	4975.51	307,188	0	(50,635)	79,891		56,623	0	0	(50,635)	0	0		
195037 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		1,781,492	263.6243	0	51,485	(5,375)	46,110		38,951	0	0	(5,375)	0	0		
195039 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		40,329,488	6117.52	0	3,178,519	(331,823)	2,846,696		483,785	0	0	(331,823)	0	0		
195049 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	08/20/2026	3	1,835,256	6117.52	0	185,544	(12,937)	172,607		17,584	0	0	(12,937)	0	0		
195051 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		76,263,486	6117.52	0	6,060,076	(632,645)	5,427,430		1,979,316	0	0	(632,645)	0	0		
195057 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		120,072,571	6117.52	0	9,475,419	(989,192)	8,486,227		1,999,797	0	0	(989,192)	0	0		
195062 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	1,409	38,182,328	270.99	0	3,054,699	(318,897)	2,735,802		1,609,607	0	0	(318,897)	0	0		
195064 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		62,540,842	6117.52	0	4,952,972	(517,069)	4,435,904		1,435,279	0	0	(517,069)	0	0		
195079 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	2,027	19,656,599	96.98	0	1,402,595	(146,425)	1,256,170		513,954	0	0	(146,425)	0	0		
195091 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	176	1,447,247	82.05	0	84,136	(8,783)	75,353		58,687	0	0	(8,783)	0	0		
195105 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	130	79,527,760	6117.52	0	6,155,500	(642,607)	5,512,893		628,362	0	0	(642,607)	0	0		
195125 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	02/20/2025	02/20/2026		6,016,840	553.41	0	342,960	(35,804)	307,156		316,312	0	0	(35,804)	0	0		
195129 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/20/2025	02/20/2026		47,117,152	1584.07	0	3,006,074	(313,821)	2,692,253		1,147,993	0	0	(313,821)	0	0		
195132 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/20/2026		16,233,860	6117.52	0	735,394	(76,772)	658,622		57,217	0	0	(76,772)	0	0		
195150 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/20/2026		14,171,412	6117.52	0	369,874	(38,613)	331,261		77,538	0	0	(38,613)	0	0		
195151 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2030		30,460,462	6117.52	0	1,424,636	(152,221)	1,272,414		585,061	0	0	(152,221)	0	0		
195152 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2032		48,228,967	6117.52	0	2,230,590	(238,337)	1,992,253		894,060	0	0	(238,337)	0	0		
147912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	03/04/2022	03/04/2027		2,313,933	4328.87	198,206	66,944	87,221	61,987		61,074	0	0	(16,348)	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
147914 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029		3,147,487	4328.87	285,638	96,859	125,359	89,686		75,163	0	0	(23,615)	0	0		
165863 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2028		9,177,411	4048.42	883,878	474,783	672,516	442,144		426,108	0	0	(113,170)	0	0		
165865 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2023	03/06/2030		13,812,465	4048.42	1,354,984	726,640	990,477	676,692		432,416	0	0	(173,337)	0	0		
182202 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2029		43,838,652	5104.76	2,183,165	2,301,060	3,250,038	2,143,453		1,608,364	0	0	(546,390)	0	0		
182204 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2031		73,621,521	5104.76	3,857,768	4,084,057	5,762,277	3,804,327		2,411,835	0	0	(966,730)	0	0		
182231 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	09/05/2025	4	2,041,904	5104.76	211,540	0	(34,805)	61,103		35,650	0	0	(34,805)	0	0		
195552 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2025	03/06/2026		19,905,794	5738.52	0	1,092,828	(72,055)	1,020,773		248,911	0	0	(72,055)	0	0		
195560 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	09/04/2026	2	1,147,704	5738.52	0	123,148	(5,413)	117,735		14,197	0	0	(5,413)	0	0		
195585 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	163	93,537,876	5738.52	0	8,025,631	(529,162)	7,496,469		1,129,347	0	0	(529,162)	0	0		
195590 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	03/06/2025	03/06/2026		46,898,637	268.25	0	3,728,443	(245,831)	3,482,611		2,184,127	0	0	(245,831)	0	0		
195593 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	70	40,169,640	5738.52	0	3,446,590	(227,248)	3,219,342		724,973	0	0	(227,248)	0	0		
195599 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	68	39,155,070	5738.52	0	3,359,539	(221,508)	3,138,031		1,475,602	0	0	(221,508)	0	0		
195611 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	106	61,033,981	5738.52	0	5,236,769	(345,281)	4,891,487		2,686,290	0	0	(345,281)	0	0		
195618 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	231	1,930,798	83.56	0	115,303	(7,602)	107,700		68,976	0	0	(7,602)	0	0		
195628 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/06/2026		7,430,004	554.82	0	411,622	(27,140)	384,482		385,418	0	0	(27,140)	0	0		
195629 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026		50,683,241	1511.69	0	3,152,498	(207,857)	2,944,641		2,407,364	0	0	(207,857)	0	0		
195630 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2025	03/06/2026		78,897	263.938	0	2,288	(151)	2,137		1,757	0	0	(151)	0	0		
195634 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2025	03/06/2026		14,948,944	5738.52	0	346,815	(22,867)	323,949		271,115	0	0	(22,867)	0	0		
195635 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/06/2030		29,861,252	5738.52	0	1,361,972	(93,286)	1,268,686		1,121,228	0	0	(93,286)	0	0		
195636 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/05/2032		42,744,396	5738.52	0	1,951,282	(133,649)	1,817,632		1,555,931	0	0	(133,649)	0	0		
195639 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2025	03/06/2026		56,503,470	5738.52	0	5,106,809	(336,713)	4,770,096		2,753,060	0	0	(336,713)	0	0		
195641 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2025	03/06/2026		160,870,114	5738.52	0	14,539,513	(958,649)	13,580,864		4,293,902	0	0	(958,649)	0	0		
195651 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2025	03/06/2026		1,917,779	263.938	0	55,616	(3,667)	51,949		41,726	0	0	(3,667)	0	0		
195653 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2025	03/06/2026		22,356,395	96.34	0	1,432,287	(94,437)	1,337,851		676,273	0	0	(94,437)	0	0		
196056 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/14/2025	03/13/2026		1,331,559	5612	0	73,003	(2,831)	70,172		65,447	0	0	(2,831)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
148494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/19/2027		3,484,463	4463.12	304,549	102,697	127,342	99,032		80,614	0	0	(25,045)	0	0		
148496 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2029		2,690,653	4463.12	247,235	83,624	102,556	80,638		50,556	0	0	(20,362)	0	0		
166386 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/20/2023	03/20/2028		10,912,967	3951.57	1,106,690	597,893	826,445	579,710		536,336	0	0	(141,183)	0	0		
166390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2030		13,135,985	3951.57	1,336,144	721,147	992,099	699,220		823,075	0	0	(170,288)	0	0		
182781 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/20/2024	03/20/2029		23,117,461	5224.62	1,246,031	1,310,038	1,630,051	1,270,558		956,951	0	0	(309,170)	0	0		
182784 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2024	03/20/2031		71,515,666	5224.62	3,954,816	4,157,971	5,017,847	4,032,662		3,533,452	0	0	(981,283)	0	0		
182837 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	09/19/2025	7	3,657,234	5224.62	384,013	0	(63,183)	120,750		59,749	0	0	(63,183)	0	0		
196271 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	09/18/2026	4	2,265,156	5662.89	0	234,896	(4,302)	230,594		28,974	0	0	(4,302)	0	0		
196272 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/20/2026		7,335,058	555.47	0	407,829	(11,204)	396,625		383,987	0	0	(11,204)	0	0		
196286 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2025	03/20/2026		54,305,242	1497.31	0	3,356,064	(92,200)	3,263,864		2,981,472	0	0	(92,200)	0	0		
196292 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	167	94,570,263	5662.89	0	7,811,425	(214,600)	7,596,825		1,171,892	0	0	(214,600)	0	0		
196296 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026		33,828	261.2521	0	981	(27)	954		940	0	0	(27)	0	0		
196313 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	75	42,471,675	5662.89	0	3,508,125	(96,377)	3,411,748		865,690	0	0	(96,377)	0	0		
196331 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	1,636	45,928,735	280.75	0	3,664,483	(100,673)	3,563,811		1,577,773	0	0	(100,673)	0	0		
196358 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	267	151,167,960	5662.89	0	12,486,348	(343,032)	12,143,316		4,366,653	0	0	(343,032)	0	0		
196370 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	73	41,439,217	5662.89	0	3,422,845	(94,034)	3,328,811		1,762,266	0	0	(94,034)	0	0		
196384 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026		25,800,091	95.32	0	1,945,850	(53,457)	1,892,392		769,260	0	0	(53,457)	0	0		
196394 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026		3,072,656	261.2521	0	89,107	(2,448)	86,659		82,628	0	0	(2,448)	0	0		
196396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2025	03/20/2026		17,695,816	5662.89	0	914,874	(25,134)	889,740		237,435	0	0	(25,134)	0	0		
196400 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026		13,085,454	5662.89	0	289,189	(7,945)	281,244		273,576	0	0	(7,945)	0	0		
196401 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2030		31,689,788	5662.89	0	1,441,885	(43,454)	1,398,431		1,370,322	0	0	(43,454)	0	0		
196402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2025	03/19/2032		48,001,409	5662.89	0	2,185,024	(65,850)	2,119,174		1,934,524	0	0	(65,850)	0	0		
196405 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	182	103,064,598	5662.89	0	8,513,050	(233,875)	8,279,175		5,499,853	0	0	(233,875)	0	0		
196349 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2025	03/20/2026	187	1,576,053	84.18	0	100,165	(1,942)	98,223		58,616	0	0	(1,942)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
183356 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	2,419	52,037,123	215.14	4,104,629	0	(1,023,315)	45,481		3,318,364	0	0	(1,023,315)	0	0		
183364 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	257	2,029,902	78.97	134,693	0	(33,580)	1,492		73,865	0	0	(33,580)	0	0		
183381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	10/06/2025	3	1,561,302	5204.34	167,997	0	(27,692)	58,153		25,579	0	0	(27,692)	0	0		
183385 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	241	125,424,594	5204.34	10,535,556	0	(2,626,593)	116,737		2,421,079	0	0	(2,626,593)	0	0		
183395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	107	55,686,438	5204.34	4,677,612	0	(1,166,164)	51,830		1,550,256	0	0	(1,166,164)	0	0		
183413 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/04/2025		648,438	266.23	18,610	0	(4,653)	207		132	0	0	(4,653)	0	0		
183416 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025		28,624,148	5204.34	1,385,409	0	(346,352)	15,393		709,208	0	0	(346,352)	0	0		
183421 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/05/2024	04/04/2025		30,140,606	87.19	2,772,424	0	(693,106)	30,805		1,703,561	0	0	(693,106)	0	0		
183427 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/04/2025		11,325,091	520.2	715,746	0	(178,936)	7,953		819,483	0	0	(178,936)	0	0		
183430 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025		56,267,973	1422.99	3,809,342	0	(952,335)	42,326		2,740,267	0	0	(952,335)	0	0		
183443 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025		21,346,269	5204.34	593,426	0	(148,357)	6,594		16,975	0	0	(148,357)	0	0		
183449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/05/2024	04/06/2029		30,875,127	5204.34	1,664,169	0	(410,343)	22,797		2,179,189	0	0	(410,343)	0	0		
183452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2031		78,645,201	5204.34	4,294,028	0	(1,058,801)	58,822		4,460,639	0	0	(1,058,801)	0	0		
183455 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	97	50,483,139	5204.34	4,240,539	0	(1,057,198)	46,987		1,885,551	0	0	(1,057,198)	0	0		
183467 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	341	177,434,166	5204.34	14,904,314	0	(3,715,757)	165,145		8,120,973	0	0	(3,715,757)	0	0		
183475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	97	50,482,098	5204.34	4,240,452	0	(1,057,176)	46,986		2,755,439	0	0	(1,057,176)	0	0		
183477 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	99	51,498,818	5204.34	4,325,856	0	(1,078,468)	47,932		3,621,458	0	0	(1,078,468)	0	0		
183483 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	100	52,043,400	5204.34	4,371,600	0	(1,089,873)	48,439		3,994,792	0	0	(1,089,873)	0	0		
141932 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028		2,560,103	4073.94	243,185	0	(14,893)	46,085		81,005	0	0	(14,893)	0	0		
141936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026		643,934	4073.94	59,063	0	(3,614)	11,203		23,668	0	0	(3,614)	0	0		
149383 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029		1,256,634	4481.15	114,729	0	(9,428)	627		45,004	0	0	(9,428)	0	0		
149385 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027		3,034,169	4481.15	241,868	0	(19,844)	1,320		138,847	0	0	(19,844)	0	0		
167410 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/06/2023	04/06/2028		17,613,170	4105.02	1,778,663	0	(225,335)	14,888		1,283,918	0	0	(225,335)	0	0		
167414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/06/2023	04/05/2030		19,509,223	4105.02	1,980,678	0	(250,748)	16,571		1,313,026	0	0	(250,748)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
183621 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/12/2024	04/12/2025		1,480,638	5161.54	74,423	0	(18,554)	2,474		148,144	0	0	(18,554)	0	0		
183798 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	1,812	40,042,378	221.03	3,387,741	0	(846,935)	159,977		2,780,937	0	0	(846,935)	0	0		
183826 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	10/20/2025	4	1,986,892	4967.23	224,520	0	(37,009)	83,475		35,150	0	0	(37,009)	0	0		
183827 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	04/19/2024	04/17/2025		23,508,611	81.99	2,234,826	0	(560,263)	105,827		1,531,277	0	0	(560,263)	0	0		
183836 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	91	45,201,793	4967.23	3,991,351	0	(997,838)	188,480		1,410,505	0	0	(997,838)	0	0		
183840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/19/2024	04/20/2029		28,050,131	4967.23	1,528,732	0	(376,948)	79,578		2,359,280	0	0	(376,948)	0	0		
183844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/19/2024	04/18/2031		75,745,710	4967.23	4,196,312	0	(1,034,707)	218,438		5,119,977	0	0	(1,034,707)	0	0		
183849 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	128	63,769,299	4967.23	5,630,875	0	(1,407,719)	265,902		3,676,644	0	0	(1,407,719)	0	0		
183851 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		167,728	261.21	4,797	0	(1,203)	227		1,551	0	0	(1,203)	0	0		
183858 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		102,060,018	4967.23	9,372,172	0	(2,349,570)	443,808		1,974,520	0	0	(2,349,570)	0	0		
183863 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	245	1,862,047	76.12	104,208	0	(25,837)	4,880		106,305	0	0	(25,837)	0	0		
183868 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	04/19/2024	04/17/2025		7,633,998	514.38	490,866	0	(123,058)	23,244		657,832	0	0	(123,058)	0	0		
183875 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		19,724,534	4967.23	968,854	0	(242,888)	45,879		503,842	0	0	(242,888)	0	0		
183876 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025		48,817,145	1366.11	3,353,738	0	(840,770)	158,812		4,594,121	0	0	(840,770)	0	0		
183880 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		31,442	261.21	899	0	(225)	43		291	0	0	(225)	0	0		
183883 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2024	04/17/2025		14,850,913	4967.23	374,243	0	(93,821)	17,722		750,013	0	0	(93,821)	0	0		
183885 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	04/19/2024	04/17/2025		41,158,209	4967.23	3,786,555	0	(949,276)	179,308		1,639,856	0	0	(949,276)	0	0		
183893 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		87,088,826	4967.23	8,000,342	0	(2,005,657)	378,846		4,246,645	0	0	(2,005,657)	0	0		
183899 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		48,490,412	4967.23	4,454,854	0	(1,116,816)	210,954		3,079,501	0	0	(1,116,816)	0	0		
183905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	04/19/2024	04/17/2025		69,345,795	4967.23	6,379,813	0	(1,599,396)	302,108		6,075,065	0	0	(1,599,396)	0	0		
141931 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028		2,131,255	4134.94	221,932	0	(13,644)	41,892		109,199	0	0	(13,644)	0	0		
141935 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026		1,033,297	4134.94	100,617	0	(6,162)	19,055		43,705	0	0	(6,162)	0	0		
150021 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027		3,978,366	4459.45	371,555	0	(30,549)	6,783		166,800	0	0	(30,549)	0	0		
150023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029		2,397,649	4459.45	226,166	0	(18,614)	4,133		95,920	0	0	(18,614)	0	0		
167991 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/20/2023	04/20/2028		15,613,951	4129.79	1,555,301	0	(196,773)	43,616		1,245,433	0	0	(196,773)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
167995 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/20/2023	04/18/2030		14,700,848	4129.79	1,482,392	0	(187,540)	41,569		1,105,879	0	0	(187,540)	0	0		
170976 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/05/2023	05/05/2028		15,646,372	4136.25	1,571,978	0	(198,954)	77,257		1,029,515	0	0	(198,954)	0	0		
170979 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2030		15,930,319	4136.25	1,575,584	0	(199,169)	77,345		981,842	0	0	(199,169)	0	0		
141929 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026		2,934,227	4201.62	275,652	0	(16,740)	53,382		93,174	0	0	(16,740)	0	0		
141934 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028		3,525,201	4201.62	361,452	0	(22,006)	69,969		94,568	0	0	(22,006)	0	0		
150452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/06/2027		2,560,850	4123.34	233,662	0	(19,243)	7,694		93,649	0	0	(19,243)	0	0		
150453 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/04/2029		1,806,435	4123.34	174,537	0	(14,387)	5,752		56,438	0	0	(14,387)	0	0		
184304 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025		27,071,786	5180.74	1,248,009	0	(309,424)	123,770		711,430	0	0	(309,424)	0	0		
184318 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025		18,406,314	5180.74	517,217	0	(128,236)	51,294		88,251	0	0	(128,236)	0	0		
184324 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2024	05/04/2029		28,800,434	5180.74	1,558,103	0	(384,190)	153,676		1,720,051	0	0	(384,190)	0	0		
184326 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/06/2025		10,958,068	520.85	701,316	0	(173,880)	69,552		825,993	0	0	(173,880)	0	0		
184328 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2024	05/06/2025		51,255,630	1412.21	3,459,755	0	(857,791)	343,116		3,150,904	0	0	(857,791)	0	0		
184329 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2024	05/06/2031		80,553,405	5180.74	4,406,271	0	(1,086,478)	434,591		4,491,471	0	0	(1,086,478)	0	0		
184330 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2024	05/06/2025		86,118	264.16	2,472	0	(613)	245		484	0	0	(613)	0	0		
184331 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	11/06/2025	5	2,590,370	5180.74	272,505	0	(44,754)	109,400		42,404	0	0	(44,754)	0	0		
184342 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	217	112,422,058	5180.74	9,049,985	0	(2,237,634)	895,053		1,966,102	0	0	(2,237,634)	0	0		
184349 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	74	38,337,476	5180.74	3,086,170	0	(763,064)	305,226		1,008,641	0	0	(763,064)	0	0		
184350 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2024	05/06/2025		1,049,935	264.1566	30,133	0	(7,471)	2,988		5,902	0	0	(7,471)	0	0		
184355 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2024	05/06/2025		29,255,040	84.67	2,624,464	0	(650,694)	260,277		1,722,211	0	0	(650,694)	0	0		
184366 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	146	75,799,407	5180.74	6,101,859	0	(1,508,701)	603,481		2,752,869	0	0	(1,508,701)	0	0		
184367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	138	71,580,212	5180.74	5,762,213	0	(1,424,723)	569,889		3,550,490	0	0	(1,424,723)	0	0		
184379 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	2,325	50,043,555	215.2	4,018,367	0	(993,552)	397,421		3,455,191	0	0	(993,552)	0	0		
184382 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	109	56,349,873	5180.74	4,536,169	0	(1,121,580)	448,632		3,014,443	0	0	(1,121,580)	0	0		
184390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	162	83,678,535	5180.74	6,736,129	0	(1,665,526)	666,211		3,594,446	0	0	(1,665,526)	0	0		
184391 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	163	84,461,604	5180.74	6,799,166	0	(1,681,113)	672,445		6,044,352	0	0	(1,681,113)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
184409 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	275	2,181,605	79.46	144,690	0	(35,775)	14,310		91,509	0	0	(35,775)	0	0		
184503 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025		1,373,169	5187.45	67,888	0	(16,972)	7,354		135,133	0	0	(16,972)	0	0		
171609 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/19/2023	05/20/2030		20,432,234	4191.98	1,998,179	0	(252,385)	137,276		1,000,900	0	0	(252,385)	0	0		
171734 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/19/2023	05/19/2028		15,669,739	4191.98	1,552,953	0	(196,300)	106,767		825,738	0	0	(196,300)	0	0		
139414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026		3,238,121	4159.12	312,346	0	(19,329)	59,641		95,279	0	0	(19,329)	0	0		
141933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028		4,387,198	4159.12	464,250	0	(28,867)	88,512		108,543	0	0	(28,867)	0	0		
151098 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027		5,069,803	3901.36	534,010	0	(44,912)	24,940		210,958	0	0	(44,912)	0	0		
151099 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029		1,272,358	3901.36	137,106	0	(11,528)	6,401		42,734	0	0	(11,528)	0	0		
184782 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025		22,448,288	5308.13	1,009,346	0	(250,251)	139,028		586,066	0	0	(250,251)	0	0		
184796 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2024	05/20/2025		14,507,073	5308.13	427,959	0	(106,105)	58,947		541,770	0	0	(106,105)	0	0		
184810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	84	44,415,512	5308.13	3,486,633	0	(862,080)	478,933		1,999,972	0	0	(862,080)	0	0		
184811 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025		1,231,860	266.7778	35,354	0	(8,766)	4,870		4,769	0	0	(8,766)	0	0		
184823 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025		20,077,220	87.72	1,741,498	0	(431,776)	239,876		1,079,960	0	0	(431,776)	0	0		
184825 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	88	46,688,188	5308.13	3,665,039	0	(906,191)	503,439		2,258,530	0	0	(906,191)	0	0		
184840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	96	50,726,985	5308.13	3,982,085	0	(984,582)	546,990		2,587,993	0	0	(984,582)	0	0		
184853 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	176	93,341,449	5308.13	7,327,335	0	(1,811,704)	1,006,502		5,506,835	0	0	(1,811,704)	0	0		
184854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2024	05/18/2029		28,210,224	5308.13	1,514,889	0	(373,534)	207,519		1,764,458	0	0	(373,534)	0	0		
184861 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/20/2024	05/20/2031		74,371,308	5308.13	4,082,985	0	(1,006,763)	559,313		3,283,261	0	0	(1,006,763)	0	0		
184871 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	78	41,246,506	5308.13	3,237,865	0	(800,571)	444,762		1,061,705	0	0	(800,571)	0	0		
184872 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/20/2025		8,660,981	525.47	555,169	0	(137,645)	76,470		588,250	0	0	(137,645)	0	0		
184873 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2025		46,276,498	1439.08	3,169,940	0	(785,936)	436,631		2,119,515	0	0	(785,936)	0	0		
184881 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	1,977	44,396,630	224.56	3,681,267	0	(910,203)	505,669		3,234,572	0	0	(910,203)	0	0		
184885 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	165	87,603,891	5308.13	6,876,935	0	(1,700,341)	944,634		2,984,992	0	0	(1,700,341)	0	0		
184895 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	91	48,549,219	5308.13	3,811,130	0	(942,312)	523,507		2,068,084	0	0	(942,312)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
184903 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	214	1,746,988	81.7	111,833	0	(27,651)	15,362		43,899	0	0	(27,651)	0	0		
184909 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	11/20/2025	4	2,123,252	5308.13	220,184	0	(36,162)	94,020		32,865	0	0	(36,162)	0	0		
184913 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	201	106,693,413	5308.13	8,375,469	0	(2,070,858)	1,150,477		1,680,959	0	0	(2,070,858)	0	0		
142030 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026		3,793,322	4229.89	365,708	0	(22,619)	69,804		105,632	0	0	(22,619)	0	0		
142031 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028		3,756,297	4229.89	391,985	0	(24,297)	74,815		81,751	0	0	(24,297)	0	0		
151704 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027		4,053,241	4121.43	435,115	0	(36,439)	27,117		156,931	0	0	(36,439)	0	0		
151705 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029		1,853,944	4121.43	197,740	0	(16,535)	12,305		52,598	0	0	(16,535)	0	0		
172334 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2023	06/06/2028		19,270,434	4283.85	1,886,893	0	(238,372)	177,327		948,499	0	0	(238,372)	0	0		
172337 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2030		17,649,477	4283.85	1,702,715	0	(214,872)	159,850		767,394	0	0	(214,872)	0	0		
185335 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/06/2025		22,233,527	87.13	1,877,040	0	(467,960)	348,370		1,189,977	0	0	(467,960)	0	0		
185341 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025		23,072,006	5352.96	582,352	0	(145,185)	108,082		594,221	0	0	(145,185)	0	0		
185345 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/06/2025		2,327,162	264.854	66,790	0	(16,651)	12,396		17,917	0	0	(16,651)	0	0		
185349 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2024	12/05/2025		2,339,008	5352.96	258,694	0	(42,878)	118,628		35,521	0	0	(42,878)	0	0		
185357 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025		43,764,515	5352.96	3,632,455	0	(905,598)	674,168		1,067,567	0	0	(905,598)	0	0		
185367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025		15,733,852	5352.96	464,149	0	(115,716)	86,144		25,481	0	0	(115,716)	0	0		
185369 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	89	47,801,023	5352.96	3,728,472	0	(921,875)	686,285		1,939,414	0	0	(921,875)	0	0		
185370 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2029		31,638,823	5352.96	1,695,841	0	(418,153)	311,291		1,907,336	0	0	(418,153)	0	0		
185372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2024	06/06/2031		92,684,199	5352.96	5,069,826	0	(1,250,094)	930,626		4,050,931	0	0	(1,250,094)	0	0		
185378 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	2,351	51,587,980	219.43	4,107,196	0	(1,015,515)	755,995		3,791,598	0	0	(1,015,515)	0	0		
185393 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	354	2,910,682	82.16	183,512	0	(45,374)	33,778		71,226	0	0	(45,374)	0	0		
185407 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	96	51,351,481	5352.96	4,005,407	0	(990,348)	737,259		2,245,099	0	0	(990,348)	0	0		
185410 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2024	06/06/2025		9,212,548	523.47	584,997	0	(145,844)	108,573		685,100	0	0	(145,844)	0	0		
185415 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025		56,652,620	1449.93	3,846,713	0	(959,014)	713,933		2,358,577	0	0	(959,014)	0	0		
185416 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	222	118,835,712	5352.96	9,269,166	0	(2,291,827)	1,706,138		1,795,361	0	0	(2,291,827)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
185418 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/06/2025		245,158	264.854	7,036	0	(1,754)	1,306		1,887	0	0	(1,754)	0	0		
185425 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	209	111,675,486	5352.96	8,710,670	0	(2,153,737)	1,603,338		3,647,161	0	0	(2,153,737)	0	0		
185434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	95	51,005,893	5352.96	3,978,451	0	(983,683)	732,297		2,403,432	0	0	(983,683)	0	0		
185444 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	115	61,522,105	5352.96	4,798,714	0	(1,186,495)	883,280		3,046,462	0	0	(1,186,495)	0	0		
185455 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	145	77,403,802	5352.96	6,037,484	0	(1,492,784)	1,111,295		4,483,251	0	0	(1,492,784)	0	0		
185735 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	06/14/2024	06/13/2025		1,090,737	5417.66	49,658	0	(12,415)	10,207		68,982	0	0	(12,415)	0	0		
153001 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027		3,972,298	3674.84	396,892	0	(33,319)	28,862		140,460	0	0	(33,319)	0	0		
153006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029		1,273,169	3674.84	130,594	0	(10,985)	9,515		49,948	0	0	(10,985)	0	0		
142042 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	06/18/2021	06/19/2026		4,246,800	4166.45	412,986	0	(25,557)	78,758		116,831	0	0	(25,557)	0	0		
142043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	06/18/2021	06/20/2028		5,895,992	4166.45	628,565	0	(39,084)	119,785		176,656	0	0	(39,084)	0	0		
172868 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	06/20/2023	06/20/2028		17,848,623	4388.71	1,733,387	0	(218,802)	196,808		718,443	0	0	(218,802)	0	0		
172870 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZIWZ7FF32TIWEFA76	06/20/2023	06/20/2030		9,849,798	4388.71	939,894	0	(118,576)	106,659		365,417	0	0	(118,576)	0	0		
186119 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/20/2024	06/20/2025		13,491,957	5473.17	399,362	0	(99,564)	89,608		333,734	0	0	(99,564)	0	0		
186120 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	06/20/2024	06/20/2029		22,181,244	5473.17	1,191,133	0	(293,704)	264,334		1,068,822	0	0	(293,704)	0	0		
186121 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	06/20/2024	06/20/2031		70,189,078	5473.17	3,828,814	0	(944,091)	849,682		3,447,606	0	0	(944,091)	0	0		
186123 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	1,951	42,563,236	218.16	3,392,807	0	(838,881)	754,993		2,923,472	0	0	(838,881)	0	0		
186136 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	212	1,667,313	78.5	111,296	0	(27,518)	24,766		61,043	0	0	(27,518)	0	0		
186144 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	12/19/2025	4	2,189,268	5473.17	223,304	0	(36,808)	107,562		32,141	0	0	(36,808)	0	0		
186148 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	186	101,800,962	5473.17	7,920,066	0	(1,958,258)	1,762,432		1,398,300	0	0	(1,958,258)	0	0		
186157 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2024	06/20/2025		18,593,960	86.77	1,564,228	0	(389,974)	350,976		927,740	0	0	(389,974)	0	0		
186158 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	75	40,876,370	5473.17	3,180,162	0	(786,304)	707,673		922,811	0	0	(786,304)	0	0		
186173 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2024	06/20/2025		1,692,734	265.0573	48,581	0	(12,112)	10,901		14,360	0	0	(12,112)	0	0		
186183 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025		23,141,444	5473.17	1,087,648	0	(271,159)	244,043		582,826	0	0	(271,159)	0	0		
186192 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	82	44,941,239	5473.17	3,496,407	0	(864,496)	778,047		1,900,140	0	0	(864,496)	0	0		
186203 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	87	47,416,261	5473.17	3,688,962	0	(912,106)	820,895		1,753,597	0	0	(912,106)	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
186213 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	97	53,268,667	5473.17	4,144,277	0	(1,024,684)	922,215		2,097,293	0	0	(1,024,684)	0	0		
186221 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/20/2025		7,539,960	522.02	477,279	0	(118,989)	107,090		596,634	0	0	(118,989)	0	0		
186222 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	104	56,794,319	5473.17	4,418,571	0	(1,092,504)	983,253		2,773,291	0	0	(1,092,504)	0	0		
186223 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/20/2024	06/20/2025		48,963,458	1479.53	3,373,582	0	(841,059)	756,953		1,434,267	0	0	(841,059)	0	0		
186226 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2024	06/20/2025		86,399	265.0573	2,480	0	(618)	556		733	0	0	(618)	0	0		
186231 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	236	129,260,130	5473.17	10,056,376	0	(2,486,467)	2,237,820		3,869,566	0	0	(2,486,467)	0	0		
186663 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/06/2029		25,733,818	5567.19	1,373,929	0	(338,777)	361,362		998,851	0	0	(338,777)	0	0		
186667 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2031		65,925,769	5567.19	3,598,888	0	(887,397)	946,557		2,732,544	0	0	(887,397)	0	0		
186670 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	84	46,764,396	5567.19	3,638,292	0	(909,573)	949,998		989,237	0	0	(909,573)	0	0		
186672 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025		19,804,094	87.47	1,652,058	0	(414,165)	432,572		988,860	0	0	(414,165)	0	0		
186684 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	230	128,003,059	5567.19	9,958,698	0	(2,489,675)	2,600,327		3,352,398	0	0	(2,489,675)	0	0		
186692 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/05/2024	07/03/2025		1,425,602	263.9177	40,772	0	(10,221)	10,676		15,873	0	0	(10,221)	0	0		
186695 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/05/2024	01/06/2026		1,416,098	5567.19	154,539	0	(25,473)	79,534		19,362	0	0	(25,473)	0	0		
186710 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	100	55,754,740	5567.19	4,337,745	0	(1,084,436)	1,132,633		1,874,091	0	0	(1,084,436)	0	0		
186711 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	2,313	51,104,639	220.93	4,061,909	0	(1,015,477)	1,060,609		3,790,182	0	0	(1,015,477)	0	0		
186718 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/05/2024	07/03/2025		8,284,757	521.97	515,312	0	(129,187)	134,928		669,295	0	0	(129,187)	0	0		
186725 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	111	61,549,294	5567.19	4,788,564	0	(1,197,141)	1,250,347		2,284,594	0	0	(1,197,141)	0	0		
186726 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/05/2024	07/03/2025		61,684,934	1505.15	4,163,733	0	(1,043,833)	1,090,225		1,277,688	0	0	(1,043,833)	0	0		
186729 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/05/2024	07/03/2025		42,527	263.9177	1,216	0	(305)	318		474	0	0	(305)	0	0		
186731 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	355	2,842,708	80.09	181,019	0	(45,255)	47,266		82,605	0	0	(45,255)	0	0		
186732 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2025		17,520,175	5567.19	560,646	0	(140,552)	146,799		18,306	0	0	(140,552)	0	0		
186738 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	150	83,507,850	5567.19	6,496,950	0	(1,624,238)	1,696,426		3,312,029	0	0	(1,624,238)	0	0		
186747 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	94	52,331,586	5567.19	4,071,422	0	(1,017,856)	1,063,094		2,249,184	0	0	(1,017,856)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
186748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	235	130,828,965	5567.19	10,178,555	0	(2,551,727)	2,665,137		1,698,357	0	0	(2,551,727)	0	0		
186773 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2025		22,246,975	5567.19	1,112,349	0	(278,862)	291,256		466,157	0	0	(278,862)	0	0		
142044 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026		4,766,527	4343.54	457,898	0	(28,336)	87,255		122,764	0	0	(28,336)	0	0		
142045 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028		3,597,757	4343.54	365,978	0	(22,702)	69,732		96,468	0	0	(22,702)	0	0		
153829 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2029		4,331,917	3845.08	482,491	0	(40,655)	43,806		105,067	0	0	(40,655)	0	0		
153837 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2027		4,143,069	3845.08	446,417	0	(37,636)	40,553		126,474	0	0	(37,636)	0	0		
173539 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2023	07/06/2028		16,509,643	4411.59	1,616,575	0	(204,020)	219,783		508,775	0	0	(204,020)	0	0		
173541 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2023	07/05/2030		14,571,363	4411.59	1,414,376	0	(178,445)	192,233		396,729	0	0	(178,445)	0	0		
186887 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025		1,203,242	5633.42	51,482	0	(12,870)	14,586		25,510	0	0	(12,870)	0	0		
187077 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2029		45,282,432	5505	2,404,497	0	(592,890)	724,643		1,812,173	0	0	(592,890)	0	0		
187079 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2031		61,765,444	5505	3,353,864	0	(826,980)	1,010,753		2,350,504	0	0	(826,980)	0	0		
187088 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2024	07/18/2025		15,404,072	92.91	1,301,645	0	(325,411)	394,109		549,335	0	0	(325,411)	0	0		
187091 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	150	82,676,732	5505	6,614,139	0	(1,648,954)	1,997,067		2,250,809	0	0	(1,648,954)	0	0		
187104 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025		878,199	267.5568	25,204	0	(6,301)	7,631		6,182	0	0	(6,301)	0	0		
187109 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	95	52,523,205	5505	4,201,856	0	(1,047,554)	1,268,705		1,895,060	0	0	(1,047,554)	0	0		
187120 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	92	50,567,168	5505	4,045,373	0	(1,008,542)	1,221,456		2,125,328	0	0	(1,008,542)	0	0		
187131 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	91	50,095,500	5505	4,007,640	0	(999,135)	1,210,063		2,301,664	0	0	(999,135)	0	0		
187134 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025		19,457,970	5505	899,439	0	(224,860)	272,330		461,563	0	0	(224,860)	0	0		
187135 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	95	52,297,500	5505	4,183,800	0	(1,043,053)	1,263,253		2,710,821	0	0	(1,043,053)	0	0		
187141 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025		10,014,011	5505	281,394	0	(70,348)	85,200		234,860	0	0	(70,348)	0	0		
187144 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	1,757	38,947,939	221.73	3,103,820	0	(773,806)	937,165		2,809,177	0	0	(773,806)	0	0		
187156 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/19/2024	07/18/2025		6,400,300	533.56	392,978	0	(98,245)	118,985		386,300	0	0	(98,245)	0	0		
187157 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	285	2,270,091	79.53	144,146	0	(35,937)	43,523		60,887	0	0	(35,937)	0	0		
187158 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/19/2024	07/18/2025		44,005,564	1488.34	2,965,535	0	(741,384)	897,898		1,320,440	0	0	(741,384)	0	0		
187161 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025		101,666	267.5568	2,918	0	(729)	883		716	0	0	(729)	0	0		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
187166 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	01/20/2026	3	1,651,500	5505	170,106	0	(27,988)	91,739		23,645	0	0	(27,988)	0	0		
187174 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	196	107,898,000	5505	8,631,840	0	(2,151,982)	2,606,290		1,413,487	0	0	(2,151,982)	0	0		
187192 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	79	43,489,500	5505	3,479,160	0	(867,381)	1,050,494		979,815	0	0	(867,381)	0	0		
142024 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2026		4,182,637	4323.06	388,773	0	(24,073)	74,039		112,249	0	0	(24,073)	0	0		
142025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2028		2,039,052	4323.06	198,434	0	(12,294)	37,791		57,120	0	0	(12,294)	0	0		
154458 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2027		2,557,974	3959.9	279,970	0	(23,573)	29,067		83,803	0	0	(23,573)	0	0		
154462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2029		1,734,536	3959.9	195,880	0	(16,507)	20,354		44,460	0	0	(16,507)	0	0		
174172 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2023	07/20/2028		10,400,394	4534.87	1,030,100	0	(130,133)	159,051		403,125	0	0	(130,133)	0	0		
174176 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2023	07/19/2030		12,993,512	4534.87	1,309,549	0	(165,592)	202,390		478,654	0	0	(165,592)	0	0		
174777 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/04/2023	08/04/2028		18,175,824	4478.03	1,815,121	0	(229,305)	320,904		946,748	0	0	(229,305)	0	0		
174779 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2030		12,413,995	4478.03	1,263,704	0	(159,773)	223,594		922,050	0	0	(159,773)	0	0		
155031 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2029		2,584,672	4145.19	278,392	0	(23,462)	33,101		122,545	0	0	(23,462)	0	0		
155103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/06/2027		1,336,139	4145.19	148,183	0	(12,501)	17,637		55,889	0	0	(12,501)	0	0		
142046 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026		4,064,101	4436.52	373,744	0	(23,059)	71,094		124,112	0	0	(23,059)	0	0		
142047 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028		3,826,358	4436.52	382,783	0	(23,702)	72,849		122,494	0	0	(23,702)	0	0		
187653 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2025		13,653,767	5240.03	368,652	0	(91,401)	129,993		273,939	0	0	(91,401)	0	0		
187656 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2029		50,386,964	5240.03	2,610,045	0	(643,573)	915,303		2,983,639	0	0	(643,573)	0	0		
187658 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2031		95,861,892	5240.03	5,090,266	0	(1,255,134)	1,785,080		5,657,272	0	0	(1,255,134)	0	0		
187688 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	08/06/2024	08/06/2025	2,146	47,368,201	220.7	3,790,315	0	(937,166)	1,332,858		3,400,917	0	0	(937,166)	0	0		
187698 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2024	08/06/2025		7,383,782	538.91	427,521	0	(105,997)	150,751		391,699	0	0	(105,997)	0	0		
187702 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2024	08/06/2025		54,891,289	1434.1	3,485,597	0	(864,198)	1,229,081		3,323,977	0	0	(864,198)	0	0		
187705 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	08/06/2024	08/06/2025	275	2,074,045	75.45	150,365	0	(37,178)	52,876		124,371	0	0	(37,178)	0	0		
187706 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/06/2024	08/06/2025		100,521	271.6458	2,905	0	(720)	1,024		424	0	0	(720)	0	0		
187713 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	08/06/2024	02/06/2026	5	2,620,015	5240.03	279,555	0	(45,912)	159,163		40,890	0	0	(45,912)	0	0		
187718 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL ... O2RNE8IBXP4ROTD8PU41	08/06/2024	08/06/2025		18,740,199	94.84	1,630,397	0	(404,231)	574,906		583,778	0	0	(404,231)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
187728 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	220	115,310,214	5240.03	9,974,276	0	(2,466,167)	3,507,438		3,789,677	0	0	(2,466,167)	0	0		
187738 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/06/2024	08/06/2025		2,571,268	271.6458	74,310	0	(18,424)	26,203		10,841	0	0	(18,424)	0	0		
187742 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	101	52,917,281	5240.03	4,577,319	0	(1,131,755)	1,609,607		2,379,048	0	0	(1,131,755)	0	0		
187750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	99	51,876,297	5240.03	4,487,274	0	(1,109,491)	1,577,943		3,144,506	0	0	(1,109,491)	0	0		
187756 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	08/06/2024	08/06/2025		113,273,266	5240.03	10,333,920	0	(2,562,129)	3,643,917		1,748,871	0	0	(2,562,129)	0	0		
187760 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	08/06/2024	08/06/2025		61,997,513	5240.03	5,656,033	0	(1,402,322)	1,994,414		1,607,268	0	0	(1,402,322)	0	0		
187769 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2024	08/06/2025		53,870,958	5240.03	5,144,677	0	(1,275,540)	1,814,101		2,903,188	0	0	(1,275,540)	0	0		
187782 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025		54,963,870	5240.03	5,001,712	0	(1,240,094)	1,763,689		3,976,704	0	0	(1,240,094)	0	0		
187784 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025		24,037,695	5240.03	1,348,515	0	(334,342)	475,509		610,607	0	0	(334,342)	0	0		
187845 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	08/09/2024	08/08/2025		1,175,627	5206.04	82,648	0	(20,662)	29,845		126,663	0	0	(20,662)	0	0		
175362 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2028		22,097,696	4369.71	2,221,316	0	(280,733)	436,543		744,797	0	0	(280,733)	0	0		
175364 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2030		14,097,552	4369.71	1,429,298	0	(180,710)	281,004		425,765	0	0	(180,710)	0	0		
155746 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	08/19/2022	08/20/2027		1,556,207	4228.48	169,737	0	(14,192)	22,230		28,936	0	0	(14,192)	0	0		
155753 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	08/19/2022	08/20/2029		1,396,739	4228.48	156,198	0	(13,067)	20,468		2,585	0	0	(13,067)	0	0		
142048 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/20/2026		1,809,340	4441.67	164,565	0	(10,123)	31,267		37,432	0	0	(10,123)	0	0		
142049 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2028		2,137,781	4441.67	219,871	0	(13,579)	41,832		50,440	0	0	(13,579)	0	0		
188217 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/20/2024	08/20/2025		11,425,022	5597.12	342,751	0	(84,980)	134,079		234,564	0	0	(84,980)	0	0		
188219 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	08/20/2024	08/20/2029		52,218,175	5597.12	2,642,240	0	(651,511)	1,027,940		2,518,131	0	0	(651,511)	0	0		
188221 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	08/20/2024	08/20/2031		73,254,695	5597.12	3,787,268	0	(933,847)	1,473,403		2,608,969	0	0	(933,847)	0	0		
188223 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	02/20/2026	3	1,679,136	5597.12	163,380	0	(26,832)	97,193		22,653	0	0	(26,832)	0	0		
188229 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	162	90,673,344	5597.12	6,954,660	0	(1,719,559)	2,713,082		1,146,631	0	0	(1,719,559)	0	0		
188237 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	90	50,374,080	5597.12	3,863,700	0	(955,310)	1,507,268		1,048,334	0	0	(955,310)	0	0		
188249 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	125	69,964,000	5597.12	5,366,250	0	(1,326,820)	2,093,427		3,316,544	0	0	(1,326,820)	0	0		
188253 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	148	82,848,570	5597.12	6,354,499	0	(1,575,496)	2,485,782		2,136,174	0	0	(1,575,496)	0	0		
188263 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	84	47,190,438	5597.12	3,619,514	0	(894,935)	1,412,008		1,624,755	0	0	(894,935)	0	0		
188275 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	125	70,152,959	5597.12	5,380,743	0	(1,330,404)	2,099,081		2,857,049	0	0	(1,330,404)	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
188292 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025		32,488,180	232.46	2,678,877	0	(664,184)	1,047,935		2,381,822	0	0	(664,184)	0	0		
188299 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025		5,833,128	544.83	337,738	0	(83,737)	132,118		261,501	0	0	(83,737)	0	0		
188302 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025		40,428,115	1480.78	2,522,714	0	(625,466)	986,847		1,499,548	0	0	(625,466)	0	0		
188303 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025		14,816,346	96.35	1,096,410	0	(271,837)	428,899		409,326	0	0	(271,837)	0	0		
188304 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025		76,410	274.8627	2,208	0	(548)	864		215	0	0	(548)	0	0		
188311 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025		2,541,627	81.06	162,664	0	(40,330)	63,632		94,641	0	0	(40,330)	0	0		
188328 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025		1,559,116	274.8627	45,058	0	(11,172)	17,626		4,386	0	0	(11,172)	0	0		
188330 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025		20,138,302	5597.12	948,721	0	(235,220)	371,125		423,204	0	0	(235,220)	0	0		
142050 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026		1,540,167	4535.43	169,419	0	(10,446)	32,166		36,318	0	0	(10,446)	0	0		
142051 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028		2,111,925	4535.43	241,044	0	(14,908)	45,806		42,888	0	0	(14,908)	0	0		
156500 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2022	09/06/2027		1,564,291	3908.19	168,229	0	(14,157)	25,006		53,738	0	0	(14,157)	0	0		
156505 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2029		987,646	3908.19	110,927	0	(9,348)	16,512		55,210	0	0	(9,348)	0	0		
176071 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2023	09/06/2028		17,149,201	4465.48	1,798,061	0	(227,700)	402,137		803,267	0	0	(227,700)	0	0		
176074 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2023	09/06/2030		18,278,088	4465.48	1,932,638	0	(244,885)	432,483		809,539	0	0	(244,885)	0	0		
188736 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	304	2,422,651	79.8	183,976	0	(45,867)	80,521		91,788	0	0	(45,867)	0	0		
188745 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	03/06/2026	3	1,622,526	5408.42	164,037	0	(27,188)	102,712		23,326	0	0	(27,188)	0	0		
188751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	85	45,971,570	5408.42	3,760,485	0	(937,517)	1,645,863		1,071,532	0	0	(937,517)	0	0		
188769 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	186	100,399,637	5408.42	8,212,713	0	(2,047,491)	3,594,484		2,899,603	0	0	(2,047,491)	0	0		
188780 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	90	48,482,159	5408.42	3,965,852	0	(988,716)	1,735,747		1,892,452	0	0	(988,716)	0	0		
188792 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	100	54,230,498	5408.42	4,436,067	0	(1,105,945)	1,941,547		2,540,215	0	0	(1,105,945)	0	0		
188805 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/06/2024	09/05/2025		12,958,226	5408.42	382,268	0	(95,567)	167,773		249,911	0	0	(95,567)	0	0		
188807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2024	09/05/2025		24,045,861	5408.42	529,020	0	(132,255)	232,181		626,951	0	0	(132,255)	0	0		
188815 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2024	09/06/2029		39,950,611	5408.42	1,973,560	0	(486,631)	859,715		2,018,350	0	0	(486,631)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
188817 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2024	09/05/2031		96,706,819	5408.42	4,806,329	0	(1,185,122)	2,093,716		4,917,348	0	0	(1,185,122)	0	0		
188826 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/05/2025		8,607,761	548.77	476,870	0	(119,217)	209,293		351,127	0	0	(119,217)	0	0		
188827 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025		50,791,159	1455.61	3,133,815	0	(783,454)	1,375,396		2,719,138	0	0	(783,454)	0	0		
188828 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025		38,577,710	230.63	3,044,013	0	(761,003)	1,335,983		2,755,640	0	0	(761,003)	0	0		
188829 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025		162,441	277.1623	4,695	0	(1,174)	2,060		370	0	0	(1,174)	0	0		
188837 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL ... O2RNE8IBXP4ROTD8PU41	09/06/2024	09/05/2025		18,603,314	99.4	1,482,684	0	(370,671)	650,734		387,168	0	0	(370,671)	0	0		
188848 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025		3,015,303	277.1623	87,142	0	(21,786)	38,246		6,866	0	0	(21,786)	0	0		
188851 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2024	09/05/2025		103,280,866	5408.42	8,897,647	0	(2,224,412)	3,905,078		1,454,597	0	0	(2,224,412)	0	0		
188855 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025		56,472,783	5408.42	4,879,248	0	(1,219,812)	2,141,448		2,986,182	0	0	(1,219,812)	0	0		
188857 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025		81,588,840	5408.42	7,049,276	0	(1,762,319)	3,093,849		5,138,311	0	0	(1,762,319)	0	0		
189082 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/12/2025		701,130	5553.94	39,781	0	(9,945)	18,233		30,361	0	0	(9,945)	0	0		
142217 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026		1,174,913	4357.73	106,585	0	(6,568)	20,209		24,649	0	0	(6,568)	0	0		
142219 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028		1,873,140	4357.73	182,762	0	(11,296)	34,695		39,237	0	0	(11,296)	0	0		
156979 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2027		1,181,616	3855.93	140,604	0	(11,899)	22,869		47,338	0	0	(11,899)	0	0		
156984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2029		908,253	3855.93	108,357	0	(9,170)	17,624		42,023	0	0	(9,170)	0	0		
176794 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/20/2023	09/20/2028		19,904,336	4402.2	2,274,420	0	(289,408)	556,106		607,364	0	0	(289,408)	0	0		
176797 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/20/2023	09/20/2030		16,076,508	4402.2	1,865,261	0	(237,543)	456,442		421,509	0	0	(237,543)	0	0		
189363 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025		43,928,755	5702.55	3,497,472	0	(874,368)	1,671,015		1,544,980	0	0	(874,368)	0	0		
189371 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025		52,237,042	5702.55	4,160,680	0	(1,040,170)	1,987,881		1,995,758	0	0	(1,040,170)	0	0		
189374 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025		51,158,461	5702.55	4,092,677	0	(1,023,169)	1,955,390		2,144,278	0	0	(1,023,169)	0	0		
189383 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025		23,305,878	5702.55	1,083,723	0	(270,931)	517,779		349,168	0	0	(270,931)	0	0		
189388 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2024	09/19/2025		11,787,450	5702.55	330,049	0	(82,512)	157,690		113,953	0	0	(82,512)	0	0		
189390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2029		56,564,285	5702.55	2,703,773	0	(666,684)	1,281,514		2,015,103	0	0	(666,684)	0	0		
189395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2031		77,291,126	5702.55	3,671,329	0	(905,259)	1,740,109		2,975,786	0	0	(905,259)	0	0		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
189400 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	1,399	33,878,087	242.21	2,611,386	0	(651,038)	1,244,206		2,305,601	0	0	(651,038)	0	0		
189422 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	192	1,578,513	82.26	94,795	0	(23,633)	45,166		39,367	0	0	(23,633)	0	0		
189432 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	03/20/2026	3	1,710,765	5702.55	161,154	0	(26,711)	105,062		22,830	0	0	(26,711)	0	0		
189436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	154	87,819,270	5702.55	6,542,536	0	(1,631,103)	3,117,219		995,350	0	0	(1,631,103)	0	0		
189467 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025		7,462,432	553.92	400,733	0	(100,183)	191,461		260,280	0	0	(100,183)	0	0		
189469 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025		82,526	279.6027	2,393	0	(598)	1,143		144	0	0	(598)	0	0		
189471 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025		17,458,846	102.27	1,128,201	0	(282,050)	539,030		240,880	0	0	(282,050)	0	0		
189480 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025		2,731,652	279.6027	79,218	0	(19,804)	37,849		4,775	0	0	(19,804)	0	0		
189484 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025		129,994,882	5702.55	10,360,592	0	(2,590,148)	4,950,061		2,714,735	0	0	(2,590,148)	0	0		
189492 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2024	09/19/2025		42,887,451	1499.51	2,624,729	0	(656,182)	1,254,037		1,425,353	0	0	(656,182)	0	0		
189495 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025		43,607,605	5702.55	3,471,601	0	(867,900)	1,658,654		1,306,968	0	0	(867,900)	0	0		
189890 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025		23,568,020	5751.07	1,100,824	0	(272,932)	573,156		328,679	0	0	(272,932)	0	0		
189896 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/04/2024	10/06/2025		13,925,263	5751.07	362,057	0	(89,766)	188,509		134,824	0	0	(89,766)	0	0		
189898 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2029		61,018,526	5751.07	2,968,551	0	(731,972)	1,520,874		1,691,437	0	0	(731,972)	0	0		
189899 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/04/2024	10/06/2031		70,343,117	5751.07	3,302,609	0	(814,342)	1,692,022		2,693,473	0	0	(814,342)	0	0		
189909 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	172	98,918,404	5751.07	7,923,352	0	(1,959,071)	4,114,048		1,067,676	0	0	(1,959,071)	0	0		
189913 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	76	43,708,132	5751.07	3,501,016	0	(865,636)	1,817,835		689,221	0	0	(865,636)	0	0		
189937 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	73	41,982,811	5751.07	3,362,818	0	(831,466)	1,746,079		817,666	0	0	(831,466)	0	0		
189946 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/06/2025		8,559,766	550.72	481,059	0	(119,271)	250,469		353,573	0	0	(119,271)	0	0		
189948 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	135	77,509,701	5751.07	6,208,518	0	(1,535,073)	3,223,653		1,689,597	0	0	(1,535,073)	0	0		
189950 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025		46,862,736	1509.28	2,886,745	0	(715,722)	1,503,016		1,547,122	0	0	(715,722)	0	0		
189960 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025		36,383	275.3987	1,055	0	(262)	549		143	0	0	(262)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
189962 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	71	41,108,648	5751.07	3,292,798	0	(814,153)	1,709,722		1,200,570	0	0	(814,153)	0	0		
189990 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025		40,664,238	245	3,304,278	0	(819,242)	1,720,409		2,869,041	0	0	(819,242)	0	0		
189995 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/04/2024	10/06/2025		18,608,324	99.36	1,432,841	0	(355,250)	746,025		395,436	0	0	(355,250)	0	0		
190004 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/04/2024	10/06/2025		1,868,330	82.55	138,295	0	(34,288)	72,005		59,761	0	0	(34,288)	0	0		
190010 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	04/06/2026	3	1,725,321	5751.07	174,084	0	(28,695)	118,288		22,262	0	0	(28,695)	0	0		
190018 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025		3,413,278	275.3987	98,985	0	(24,542)	51,538		13,371	0	0	(24,542)	0	0		
190020 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	10/04/2024	10/06/2025		52,633,825	5751.07	4,537,036	0	(1,124,885)	2,362,258		1,915,498	0	0	(1,124,885)	0	0		
190024 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	10/04/2024	10/06/2025		115,205,123	5751.07	9,930,682	0	(2,462,152)	5,170,520		4,555,971	0	0	(2,462,152)	0	0		
142231 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/06/2021	10/06/2026		1,802,792	4363.55	166,437	0	(10,263)	31,533		36,677	0	0	(10,263)	0	0		
142232 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/06/2021	10/06/2028		2,272,939	4363.55	234,713	0	(14,551)	44,587		48,535	0	0	(14,551)	0	0		
158076 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/06/2022	10/06/2027		2,932,137	3744.52	433,009	0	(37,224)	78,151		53,036	0	0	(37,224)	0	0		
158083 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/06/2022	10/05/2029		2,188,606	3744.52	342,685	0	(29,588)	62,119		(9,425)	0	0	(29,588)	0	0		
177507 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	04/04/2025	10	4,308,500	4308.5	388,200	0	(64,461)	2,865		98,062	0	0	(64,461)	0	0		
177594 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/06/2023	10/06/2028		28,835,985	4308.5	3,312,426	0	(421,433)	884,720		785,226	0	0	(421,433)	0	0		
177597 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/06/2023	10/04/2030		27,912,359	4308.5	3,308,087	0	(421,325)	884,484		514,181	0	0	(421,325)	0	0		
190201 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025		1,338,213	5790.12	66,174	0	(16,590)	35,576		20,009	0	0	(16,590)	0	0		
190424 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025		16,632,878	5864.67	785,072	0	(194,646)	439,035		126,863	0	0	(194,646)	0	0		
190427 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/18/2024	10/20/2025		12,329,315	5864.67	348,920	0	(86,509)	195,126		67,222	0	0	(86,509)	0	0		
190431 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/18/2024	10/19/2029		77,022,938	5864.67	3,743,315	0	(923,009)	2,061,387		1,472,876	0	0	(923,009)	0	0		
190433 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/18/2024	10/20/2031		69,440,286	5864.67	3,242,861	0	(799,610)	1,785,795		1,059,768	0	0	(799,610)	0	0		
190435 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	114	931,139	81.94	61,250	0	(15,144)	34,159		21,978	0	0	(15,144)	0	0		
190448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	04/20/2026	3	1,759,401	5864.67	174,708	0	(28,798)	123,192		19,874	0	0	(28,798)	0	0		
190463 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	146	85,624,182	5864.67	6,670,156	0	(1,649,214)	3,719,895		822,999	0	0	(1,649,214)	0	0		
190467 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	72	42,225,624	5864.67	3,289,392	0	(813,311)	1,834,469		570,627	0	0	(813,311)	0	0		
190478 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	76	44,510,089	5864.67	3,467,353	0	(857,312)	1,933,716		778,806	0	0	(857,312)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
190485 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	10/18/2024	10/20/2025		8,315,026	555.16	469,799	0	(116,479)	262,725		303,977	0	0	(116,479)	0	0		
190489 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025		39,710,424	1533.36	2,540,320	0	(629,831)	1,420,620		1,040,887	0	0	(629,831)	0	0		
190493 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2025		38,677	276.8968	1,122	0	(278)	627		136	0	0	(278)	0	0		
190498 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	73	42,891,147	5864.67	3,341,236	0	(826,130)	1,863,382		855,383	0	0	(826,130)	0	0		
190519 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2025		32,157,531	251.27	2,640,134	0	(654,579)	1,476,438		2,107,561	0	0	(654,579)	0	0		
190533 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	10/18/2024	10/20/2025		18,217,777	101.94	1,351,759	0	(335,147)	755,943		313,296	0	0	(335,147)	0	0		
190541 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2025		2,031,965	276.8968	58,927	0	(14,610)	32,954		7,124	0	0	(14,610)	0	0		
190542 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	79	46,330,893	5864.67	3,609,194	0	(892,383)	2,012,820		1,471,257	0	0	(892,383)	0	0		
190544 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	10/18/2024	10/20/2025		51,769,658	5864.67	4,291,705	0	(1,064,059)	2,400,044		1,692,504	0	0	(1,064,059)	0	0		
190547 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	112	65,684,304	5864.67	5,116,832	0	(1,265,151)	2,853,618		2,025,967	0	0	(1,265,151)	0	0		
190550 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	75	44,116,804	5864.67	3,436,716	0	(849,737)	1,916,630		1,137,750	0	0	(849,737)	0	0		
142242 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2026		2,142,631	4536.19	201,948	0	(12,445)	38,213		32,107	0	0	(12,445)	0	0		
142243 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2028		2,133,408	4536.19	217,514	0	(13,457)	41,252		31,060	0	0	(13,457)	0	0		
158729 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/20/2022	10/20/2027		6,530,815	3665.78	1,015,778	0	(87,822)	198,039		168,253	0	0	(87,822)	0	0		
158732 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIWSFPU8MPRO8K5P83	10/20/2022	10/19/2029		3,668,206	3665.78	589,262	0	(50,960)	114,915		(45,797)	0	0	(50,960)	0	0		
177932 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	04/17/2025	10	4,224,160	4224.16	500,140	0	(83,049)	15,687		223,530	0	0	(83,049)	0	0		
177980 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIWSFPU8MPRO8K5P83	10/20/2023	10/20/2028		25,497,560	4224.16	3,012,051	0	(383,706)	865,195		424,221	0	0	(383,706)	0	0		
177984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIWSFPU8MPRO8K5P83	10/20/2023	10/18/2030		30,461,212	4224.16	3,757,394	0	(479,577)	1,081,350		458,110	0	0	(479,577)	0	0		
159834 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/05/2027		11,680,363	3770.55	1,569,321	0	(135,681)	328,573		610,706	0	0	(135,681)	0	0		
159838 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2029		7,664,623	3770.55	1,091,191	0	(94,410)	228,628		364,741	0	0	(94,410)	0	0		
143735 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIWSFPU8MPRO8K5P83	11/05/2021	11/06/2028		3,225,894	4697.53	316,133	0	(19,552)	59,897		71,276	0	0	(19,552)	0	0		
143737 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIWSFPU8MPRO8K5P83	11/05/2021	11/06/2026		1,317,530	4697.53	120,067	0	(7,402)	22,700		28,586	0	0	(7,402)	0	0		
178390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	05/06/2025		4,703,317	4365.98	536,507	0	(88,598)	35,439		236,665	0	0	(88,598)	0	0		
178447 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/06/2023	11/06/2028		37,538,719	4365.98	4,349,668	0	(554,178)	1,354,259		745,213	0	0	(554,178)	0	0		
178450 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/06/2023	11/06/2030		43,943,432	4365.98	5,313,095	0	(678,376)	1,657,735		604,060	0	0	(678,376)	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
191073 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2024	11/06/2025		24,122,447	5929.04	1,104,808	0	(273,167)	667,741		132,794	0	0	(273,167)	0	0		
191090 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2024	11/06/2025		16,863,782	5929.04	450,263	0	(111,329)	272,137		46,061	0	0	(111,329)	0	0		
191093 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2024	11/06/2029		84,715,570	5929.04	4,039,238	0	(995,977)	2,434,609		2,166,126	0	0	(995,977)	0	0		
191095 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2024	11/06/2031		86,158,985	5929.04	3,978,822	0	(981,079)	2,398,194		2,362,858	0	0	(981,079)	0	0		
191103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	05/06/2026	1	592,904	5929.04	58,757	0	(9,703)	43,232		6,366	0	0	(9,703)	0	0		
191110 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	190	112,651,760	5929.04	8,674,260	0	(2,144,735)	5,242,685		1,008,588	0	0	(2,144,735)	0	0		
191121 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	83	49,211,032	5929.04	3,789,282	0	(936,910)	2,290,225		597,793	0	0	(936,910)	0	0		
191127 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2025		20,898,552	97.08	1,579,931	0	(390,642)	954,903		596,831	0	0	(390,642)	0	0		
191141 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	65	38,770,585	5929.04	2,985,361	0	(738,139)	1,804,339		594,197	0	0	(738,139)	0	0		
191150 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025		2,909,915	271.3706	84,097	0	(20,793)	50,828		23,270	0	0	(20,793)	0	0		
191154 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025		67,398,386	5929.04	5,546,887	0	(1,371,483)	3,352,514		1,924,234	0	0	(1,371,483)	0	0		
191158 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/06/2025		7,952,576	555.67	454,092	0	(112,276)	274,451		300,116	0	0	(112,276)	0	0		
191160 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025		55,214,868	5929.04	4,544,184	0	(1,123,562)	2,746,485		1,607,609	0	0	(1,123,562)	0	0		
191162 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2025		47,267,087	1552.53	3,086,541	0	(763,156)	1,865,492		1,065,629	0	0	(763,156)	0	0		
191164 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	117	69,202,213	5929.04	5,328,616	0	(1,317,515)	3,220,592		1,209,258	0	0	(1,317,515)	0	0		
191165 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025		202,018	271.3706	5,838	0	(1,444)	3,529		1,621	0	0	(1,444)	0	0		
191166 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025		61,037,379	5929.04	5,023,376	0	(1,242,044)	3,036,107		1,820,771	0	0	(1,242,044)	0	0		
191173 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	1,531	37,621,731	245.7	3,021,069	0	(746,968)	1,825,921		2,515,833	0	0	(746,968)	0	0		
191184 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	75	44,516,833	5929.04	3,427,826	0	(847,539)	2,071,763		983,302	0	0	(847,539)	0	0		
191190 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	225	1,779,819	79.07	117,724	0	(29,108)	71,152		73,660	0	0	(29,108)	0	0		
191199 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	71	42,244,410	5929.04	3,252,848	0	(804,275)	1,966,007		1,099,057	0	0	(804,275)	0	0		
191421 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025		1,184,716	5964.73	48,374	0	(12,060)	30,552		6,917	0	0	(12,060)	0	0		
160843 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/19/2027		12,068,585	3965.34	1,840,483	0	(158,941)	409,627		334,671	0	0	(158,941)	0	0		
160847 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2029		7,589,428	3965.34	1,205,005	0	(104,423)	269,119		175,056	0	0	(104,423)	0	0		
143909 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026		1,146,967	4697.96	104,050	0	(6,412)	19,648		19,956	0	0	(6,412)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028		2,303,354	4697.96	237,014	0	(14,701)	44,974		43,857	0	0	(14,701)	0	0		
178986 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	05/20/2025	7	3,183,166	4547.38	337,099	0	(55,566)	30,870		69,204	0	0	(55,566)	0	0		
179038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/20/2023	11/20/2028		36,129,319	4547.38	4,281,479	0	(546,135)	1,419,545		774,917	0	0	(546,135)	0	0		
179048 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/20/2023	11/20/2030		57,521,044	4547.38	7,095,565	0	(907,105)	2,357,755		893,903	0	0	(907,105)	0	0		
191549 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	11/20/2024	11/20/2025		7,535,485	556.29	434,044	0	(107,319)	279,028		289,524	0	0	(107,319)	0	0		
191553 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025		40,697,206	1554.67	2,676,518	0	(661,776)	1,720,619		948,759	0	0	(661,776)	0	0		
191557 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025		626,830	269.8502	18,115	0	(4,479)	11,646		6,323	0	0	(4,479)	0	0		
191559 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	1,408	34,433,836	244.62	2,771,655	0	(685,299)	1,781,778		2,200,038	0	0	(685,299)	0	0		
191570 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025		21,003,296	5917.11	1,010,259	0	(249,789)	649,452		129,199	0	0	(249,789)	0	0		
191592 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/20/2024	11/20/2025		13,825,747	5917.11	366,382	0	(90,589)	235,531		95,823	0	0	(90,589)	0	0		
191598 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2029		41,646,461	5917.11	1,957,384	0	(482,643)	1,254,871		730,396	0	0	(482,643)	0	0		
191599 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	1,666	16,476,550	98.91	1,132,752	0	(280,076)	728,198		357,283	0	0	(280,076)	0	0		
191601 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2031		63,627,615	5917.11	2,955,503	0	(728,754)	1,894,761		1,349,551	0	0	(728,754)	0	0		
191616 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	192	1,481,982	77.24	92,480	0	(22,866)	59,451		69,845	0	0	(22,866)	0	0		
191630 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	74	43,891,939	5917.11	3,467,451	0	(857,337)	2,229,075		836,464	0	0	(857,337)	0	0		
191640 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	05/20/2026	1	591,711	5917.11	59,881	0	(9,889)	45,597		6,511	0	0	(9,889)	0	0		
191647 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025		2,804,675	269.8502	81,055	0	(20,041)	52,107		28,140	0	0	(20,041)	0	0		
191650 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	72	42,603,192	5917.11	3,365,640	0	(832,164)	2,163,626		550,697	0	0	(832,164)	0	0		
191654 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	78	45,978,312	5917.11	3,632,273	0	(898,090)	2,335,033		1,115,791	0	0	(898,090)	0	0		
191658 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	72	42,874,432	5917.11	3,387,068	0	(837,462)	2,177,401		727,218	0	0	(837,462)	0	0		
191659 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	154	91,123,494	5917.11	7,198,730	0	(1,779,906)	4,627,755		2,879,192	0	0	(1,779,906)	0	0		
191666 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	121	71,550,641	5917.11	5,652,480	0	(1,397,591)	3,633,737		2,135,716	0	0	(1,397,591)	0	0		
191675 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	154	91,123,494	5917.11	7,198,730	0	(1,779,906)	4,627,755		850,673	0	0	(1,779,906)	0	0		
144235 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2021	12/04/2026		729,148	4591.67	66,399	0	(4,088)	12,515		8,093	0	0	(4,088)	0	0		
144237 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028		752,619	4591.67	74,607	0	(4,610)	14,105		8,467	0	0	(4,610)	0	0		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
161965 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2027		8,250,589	3941.26	1,238,099	0	(106,977)	297,100		178,493	0	0	(106,977)	0	0		
161970 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2029		10,495,862	3941.26	1,663,462	0	(144,178)	400,410		296,739	0	0	(144,178)	0	0		
179467 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	06/06/2025	7	3,184,538	4549.34	335,972	0	(55,279)	41,152		73,648	0	0	(55,279)	0	0		
179541 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2023	12/06/2028		46,937,687	4549.34	5,496,304	0	(701,340)	1,947,641		656,910	0	0	(701,340)	0	0		
179547 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2023	12/06/2030		70,330,138	4549.34	8,573,805	0	(1,096,132)	3,043,944		619,362	0	0	(1,096,132)	0	0		
192085 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	147	89,526,969	6090.27	6,723,486	0	(1,676,215)	4,637,529		634,367	0	0	(1,676,215)	0	0		
192104 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	71	43,240,917	6090.27	3,247,398	0	(809,601)	2,239,895		417,898	0	0	(809,601)	0	0		
192130 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	102	62,120,754	6090.27	4,665,276	0	(1,163,088)	3,217,877		1,292,747	0	0	(1,163,088)	0	0		
192138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	92	56,030,484	6090.27	4,207,896	0	(1,049,060)	2,902,399		1,192,136	0	0	(1,049,060)	0	0		
192144 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/05/2025		8,382,113	562.15	471,913	0	(117,651)	325,502		271,048	0	0	(117,651)	0	0		
192149 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2024	12/05/2025		45,879,702	1588.91	2,995,944	0	(746,911)	2,066,455		674,954	0	0	(746,911)	0	0		
192154 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	1,616	16,105,039	99.69	1,106,626	0	(275,890)	763,296		343,862	0	0	(275,890)	0	0		
192155 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025		378,402	273.8722	10,936	0	(2,726)	7,543		2,577	0	0	(2,726)	0	0		
192203 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	1,369	33,256,721	242.95	2,591,273	0	(646,024)	1,787,332		2,119,437	0	0	(646,024)	0	0		
192205 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	84	674,878	80.08	39,947	0	(9,959)	27,553		24,940	0	0	(9,959)	0	0		
192207 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025		17,696,721	6090.27	796,352	0	(198,537)	549,285		34,174	0	0	(198,537)	0	0		
192211 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025		2,555,653	273.8722	73,858	0	(18,413)	50,944		17,332	0	0	(18,413)	0	0		
192217 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2024	06/05/2026		2,048,642	6090.27	224,572	0	(37,222)	178,252		20,257	0	0	(37,222)	0	0		
192227 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	76	46,495,192	6090.27	3,491,794	0	(870,530)	2,408,468		581,118	0	0	(870,530)	0	0		
192228 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2024	12/05/2025		12,979,975	6090.27	394,591	0	(98,375)	272,170		44,129	0	0	(98,375)	0	0		
192229 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2024	12/06/2029		44,671,415	6090.27	2,028,082	0	(500,075)	1,389,097		550,351	0	0	(500,075)	0	0		
192232 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2031		58,222,283	6090.27	2,695,692	0	(664,691)	1,846,364		535,111	0	0	(664,691)	0	0		
192238 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	78	47,486,140	6090.27	3,566,215	0	(889,084)	2,459,799		660,155	0	0	(889,084)	0	0		
192244 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	71	43,169,356	6090.27	3,242,024	0	(808,261)	2,236,188		730,726	0	0	(808,261)	0	0		
192250 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	65	39,404,656	6090.27	2,959,294	0	(737,774)	2,041,175		776,153	0	0	(737,774)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
192498 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025		1,830,234	6071.43	86,145	0	(21,477)	61,089		5,192	0	0	(21,477)	0	0		
144701 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026		1,060,073	4568.02	96,542	0	(5,945)	18,179		18,177	0	0	(5,945)	0	0		
144703 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028		1,687,120	4568.02	174,808	0	(10,829)	33,102		28,873	0	0	(10,829)	0	0		
162533 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2027		6,695,471	3821.62	1,014,247	0	(87,549)	256,764		210,702	0	0	(87,549)	0	0		
162536 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2029		10,151,085	3821.62	1,608,207	0	(139,339)	408,648		282,677	0	0	(139,339)	0	0		
180100 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2023	12/20/2028		54,736,341	4698.35	6,345,355	0	(808,797)	2,371,882		1,375,575	0	0	(808,797)	0	0		
180106 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2023	12/20/2030		76,504,302	4698.35	9,153,043	0	(1,168,458)	3,426,587		1,591,131	0	0	(1,168,458)	0	0		
180127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	06/20/2025	7	3,288,845	4698.35	338,422	0	(55,682)	50,114		68,493	0	0	(55,682)	0	0		
192946 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	162	96,079,770	5930.85	7,792,038	0	(1,942,613)	5,676,748		3,161,655	0	0	(1,942,613)	0	0		
192954 Call Options - S&P U.S. Retiree Spending Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/19/2025		8,235,623	548.35	467,783	0	(116,622)	340,795		439,902	0	0	(116,622)	0	0		
192956 Call Options - S&P Equal Weight Energy - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/20/2024	12/19/2025		43,286,590	1552.08	2,817,957	0	(702,538)	2,052,971		1,172,889	0	0	(702,538)	0	0		
192957 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/19/2025		279,695	263.3144	8,083	0	(2,015)	5,889		5,797	0	0	(2,015)	0	0		
192962 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	06/18/2026	2	1,186,170	5930.85	122,532	0	(20,347)	100,377		13,096	0	0	(20,347)	0	0		
192973 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	127	75,321,795	5930.85	6,108,573	0	(1,522,913)	4,450,290		713,904	0	0	(1,522,913)	0	0		
192978 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	72	42,702,120	5930.85	3,463,128	0	(863,384)	2,522,999		575,029	0	0	(863,384)	0	0		
192983 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	78	45,968,120	5930.85	3,728,000	0	(929,418)	2,715,966		805,675	0	0	(929,418)	0	0		
193005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	81	47,861,248	5930.85	3,881,532	0	(967,695)	2,827,819		948,570	0	0	(967,695)	0	0		
193011 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	12/20/2024	12/19/2025		32,545,192	242.1	2,580,834	0	(643,421)	1,880,220		2,107,731	0	0	(643,421)	0	0		
193022 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	79	46,741,147	5930.85	3,790,692	0	(945,048)	2,761,640		1,186,558	0	0	(945,048)	0	0		
193029 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/19/2025		1,985,668	263.3144	57,386	0	(14,307)	41,807		40,470	0	0	(14,307)	0	0		
193035 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	71	42,231,033	5930.85	3,424,923	0	(853,859)	2,495,165		1,271,293	0	0	(853,859)	0	0		
193044 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025		17,240,472	5930.85	862,024	0	(214,909)	628,012		116,234	0	0	(214,909)	0	0		
193047 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	1,784	16,480,609	92.39	1,170,179	0	(291,734)	852,512		549,395	0	0	(291,734)	0	0		
193050 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025		12,939,189	5930.85	348,064	0	(86,775)	253,576		164,095	0	0	(86,775)	0	0		
193053 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2024	12/20/2029		42,236,322	5930.85	1,972,436	0	(486,354)	1,426,639		1,065,861	0	0	(486,354)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
193054 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2024	12/19/2031		56,179,875	5930.85	2,634,836	0	(649,686)	1,905,745		1,451,749	0	0	(649,686)	0	0		
193059 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	152	1,141,400	75.1	80,248	0	(20,006)	58,463		65,601	0	0	(20,006)	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,179,425,507	326,174,527	(227,344,181)	666,208,844	XXX	638,685,538	0	0	(306,547,663)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,179,425,507	326,174,527	(227,344,181)	666,208,844	XXX	638,685,538	0	0	(306,547,663)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,179,425,507	326,174,527	(227,344,181)	666,208,844	XXX	638,685,538	0	0	(306,547,663)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,179,425,507	326,174,527	(227,344,181)	666,208,844	XXX	638,685,538	0	0	(306,547,663)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
180543 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	07/03/2025	7	3,371,585	4816.55	(288,197)	0	47,856	(49,983)		0	0	0	47,856	0	0		
193390 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	1,464	38,093,671	260.24	0	(1,589,676)	362,481	(1,227,195)		0	0	0	362,481	0	0		
193396 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	1,784	17,561,105	98.42	0	(626,290)	142,808	(483,482)		0	0	0	142,808	0	0		
193402 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	229	1,888,119	82.34	0	(47,467)	10,823	(36,643)		0	0	0	10,823	0	0		
193407 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	07/06/2026	2	1,220,770	6103.85	0	(103,578)	15,774	(87,804)		0	0	0	15,774	0	0		
193410 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	126	76,780,494	6093.69	0	(4,823,784)	1,099,929	(3,723,855)		0	0	0	1,099,929	0	0		
193414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	71	43,659,746	6149.26	0	(2,469,948)	563,202	(1,906,746)		0	0	0	563,202	0	0		
193423 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	137	90,376,434	6596.82	0	(1,672,496)	381,366	(1,291,130)		0	0	0	381,366	0	0		
193430 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	169	105,519,032	6233.52	0	(5,034,123)	1,147,891	(3,886,232)		0	0	0	1,147,891	0	0		
193443 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	75	47,499,855	6372.74	0	(1,648,364)	375,863	(1,272,501)		0	0	0	375,863	0	0		
193454 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	88	57,095,651	6511.97	0	(1,367,426)	311,803	(1,055,623)		0	0	0	311,803	0	0		
193510 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2025	01/06/2026		19,761,599	6134.33	0	(573,636)	130,802	(442,835)		0	0	0	130,802	0	0		
193514 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2025	01/06/2026		2,363,282	294.4686	0	(2,309)	526	(1,782)		0	0	0	526	0	0		
193848 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	1,125	30,086,250	267.39	0	(1,320,964)	250,403	(1,070,562)		0	0	0	250,403	0	0		
193863 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/20/2026		3,305,275	294.8194	0	(3,233)	613	(2,620)		0	0	0	613	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
193876 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026		74,701,857	6115.39	0	(5,115,154)	969,631	(4,145,523)		0	0	0	969,631	0	0		
193881 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	1,541	15,424,173	100.08	0	(548,662)	104,005	(444,657)		0	0	0	104,005	0	0		
193887 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/17/2025	01/20/2026		15,015,338	6150.17	0	(443,609)	84,091	(359,518)		0	0	0	84,091	0	0		
193896 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	153	1,270,877	82.8	0	(36,223)	6,866	(29,357)		0	0	0	6,866	0	0		
193900 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	07/20/2026	1	612,559	6125.59	0	(52,339)	6,626	(45,713)		0	0	0	6,626	0	0		
193906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	69	42,667,944	6183.76	0	(2,370,495)	449,352	(1,921,143)		0	0	0	449,352	0	0		
193911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	123	77,276,279	6270.71	0	(3,599,656)	682,352	(2,917,304)		0	0	0	682,352	0	0		
193918 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	72	46,056,929	6397.24	0	(1,610,744)	305,333	(1,305,411)		0	0	0	305,333	0	0		
193925 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	186	122,452,295	6572.94	0	(2,686,784)	509,308	(2,177,476)		0	0	0	509,308	0	0		
180894 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	07/18/2025	6	2,966,610	4944.35	(252,342)	0	41,825	(50,654)		0	0	0	41,825	0	0		
181422 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	08/06/2025		3,777,790	5065.7	(339,650)	0	56,089	(79,771)		0	0	0	56,089	0	0		
194723 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026		3,619,236	298.7232	0	(2,552)	365	(2,187)		0	0	0	365	0	0		
194724 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	132	88,815,276	6728.43	0	(1,558,788)	222,684	(1,336,104)		0	0	0	222,684	0	0		
194733 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	08/06/2026	2	1,242,874	6214.37	0	(104,808)	10,000	(94,808)		0	0	0	10,000	0	0		
194739 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	192	122,280,459	6377.41	0	(5,390,387)	770,055	(4,620,331)		0	0	0	770,055	0	0		
194741 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	159	98,653,617	6204.63	0	(6,118,161)	874,023	(5,244,138)		0	0	0	874,023	0	0		
194756 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	76	49,457,548	6490.56	0	(1,682,783)	240,398	(1,442,386)		0	0	0	240,398	0	0		
194761 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	67	42,056,101	6277.03	0	(2,277,263)	325,323	(1,951,940)		0	0	0	325,323	0	0		
194770 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	146	96,842,132	6612.84	0	(2,396,582)	342,369	(2,054,213)		0	0	0	342,369	0	0		
194780 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	1,708	48,312,548	282.79	0	(2,222,661)	317,523	(1,905,138)		0	0	0	317,523	0	0		
194791 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	2,449	25,228,474	103	0	(884,221)	126,317	(757,904)		0	0	0	126,317	0	0		
194796 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026		18,087,340	6231.4	0	(526,216)	75,174	(451,042)		0	0	0	75,174	0	0		
194800 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	305	2,674,924	87.56	0	(41,547)	5,935	(35,612)		0	0	0	5,935	0	0		
181829 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	08/20/2025	6	3,052,476	5087.46	(264,978)	0	43,678	(68,914)		0	0	0	43,678	0	0		
195038 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		2,017,362	298.5282	0	(1,603)	167	(1,436)		0	0	0	167	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
195041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		41,607,963	6311.45	0	(2,353,378)	245,682	(2,107,696)		0	0	0	245,682	0	0		
195053 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		83,996,647	6737.84	0	(1,819,826)	189,982	(1,629,844)		0	0	0	189,982	0	0		
195058 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	08/20/2026	3	1,874,715	6249.05	0	(160,236)	11,172	(149,064)		0	0	0	11,172	0	0		
195071 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		125,800,117	6409.33	0	(5,886,450)	614,519	(5,271,930)		0	0	0	614,519	0	0		
195072 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	1,409	40,904,505	290.31	0	(1,921,868)	200,635	(1,721,233)		0	0	0	200,635	0	0		
195084 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	2,027	20,986,226	103.54	0	(778,319)	81,253	(697,066)		0	0	0	81,253	0	0		
195093 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026		67,412,725	6594.07	0	(2,101,110)	219,347	(1,881,763)		0	0	0	219,347	0	0		
195098 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	176	1,574,069	89.24	0	(25,223)	2,633	(22,590)		0	0	0	2,633	0	0		
195107 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	130	81,110,380	6239.26	0	(5,113,680)	533,846	(4,579,834)		0	0	0	533,846	0	0		
195137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/20/2026		16,638,094	6269.85	0	(485,392)	50,673	(434,720)		0	0	0	50,673	0	0		
182233 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	09/05/2025	4	2,086,008	5215.02	(184,056)	0	30,283	(53,164)		0	0	0	30,283	0	0		
195556 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2025	03/06/2026		20,423,340	5887.72	0	(782,298)	51,580	(730,718)		0	0	0	51,580	0	0		
195576 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	09/04/2026	2	1,172,380	5861.9	0	(107,918)	4,744	(103,174)		0	0	0	4,744	0	0		
195587 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	163	95,399,336	5852.72	0	(6,862,952)	452,502	(6,410,450)		0	0	0	452,502	0	0		
195594 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	70	41,410,880	5915.84	0	(2,679,320)	176,658	(2,502,662)		0	0	0	176,658	0	0		
195600 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL ... O2RNE8IBXP4ROTD8PU41	03/06/2025	03/06/2026		50,424,995	288.42	0	(2,213,616)	145,953	(2,067,663)		0	0	0	145,953	0	0		
195605 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	68	41,997,751	6155.14	0	(1,718,969)	113,339	(1,605,630)		0	0	0	113,339	0	0		
195615 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	106	66,453,792	6248.1	0	(2,203,427)	145,281	(2,058,146)		0	0	0	145,281	0	0		
195624 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	231	2,081,684	90.09	0	(38,588)	2,544	(36,044)		0	0	0	2,544	0	0		
195640 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2025	03/06/2026		62,368,546	6334.18	0	(1,925,663)	126,967	(1,798,697)		0	0	0	126,967	0	0		
195648 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/06/2025	03/06/2026		168,833,276	6022.58	0	(9,735,931)	641,930	(9,094,002)		0	0	0	641,930	0	0		
195652 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2025	03/06/2026		2,172,076	298.9362	0	(1,726)	114	(1,612)		0	0	0	114	0	0		
195656 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2025	03/06/2026		23,894,935	102.97	0	(732,530)	48,299	(684,232)		0	0	0	48,299	0	0		
182838 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	09/19/2025	7	3,736,229	5337.47	(334,894)	0	55,101	(105,305)		0	0	0	55,101	0	0		
196290 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	09/18/2026	4	2,313,856	5784.64	0	(205,244)	3,759	(201,485)		0	0	0	3,759	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
196300 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	167	96,452,186	5775.58	0	(6,643,427)	182,512	(6,460,915)		0	0	0	182,512	0	0		
196315 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	75	43,877,475	5850.33	0	(2,654,475)	72,925	(2,581,550)		0	0	0	72,925	0	0		
196337 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	1,636	49,244,765	301.02	0	(2,259,219)	62,066	(2,197,153)		0	0	0	62,066	0	0		
196365 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	267	158,560,199	5939.81	0	(8,112,989)	222,884	(7,890,105)		0	0	0	222,884	0	0		
196376 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	73	44,650,727	6101.76	0	(1,619,403)	44,489	(1,574,914)		0	0	0	44,489	0	0		
196391 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026		27,472,820	101.5	0	(1,156,368)	31,768	(1,124,599)		0	0	0	31,768	0	0		
196395 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026		3,479,476	295.8419	0	(3,073)	84	(2,988)		0	0	0	84	0	0		
196397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2025	03/20/2026		18,132,892	5802.76	0	(652,976)	17,939	(635,037)		0	0	0	17,939	0	0		
196406 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	182	113,742,174	6249.57	0	(2,838,290)	77,975	(2,760,315)		0	0	0	77,975	0	0		
196354 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2025	03/20/2026	187	1,722,837	92.02	0	(32,764)	635	(32,129)		0	0	0	635	0	0		
183360 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	2,419	55,358,075	228.87	(2,585,650)	0	644,622	(28,650)		0	0	0	644,622	0	0		
183376 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	257	2,177,190	84.7	(58,864)	0	14,675	(652)		0	0	0	14,675	0	0		
183383 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	10/06/2025	3	1,594,869	5316.23	(147,060)	0	24,241	(50,905)		0	0	0	24,241	0	0		
183386 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	241	127,908,099	5307.39	(8,971,466)	0	2,236,654	(99,407)		0	0	0	2,236,654	0	0		
183397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	107	57,290,154	5354.22	(3,684,117)	0	918,478	(40,821)		0	0	0	918,478	0	0		
183417 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025		29,334,039	5333.41	(961,771)	0	240,443	(10,686)		0	0	0	240,443	0	0		
183418 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/04/2025		739,238	303.51	(454)	0	113	(5)		0	0	0	113	0	0		
183431 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/05/2024	04/04/2025		31,886,335	92.24	(1,898,347)	0	474,587	(21,093)		0	0	0	474,587	0	0		
183461 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	97	52,462,077	5408.35	(3,037,036)	0	757,156	(33,651)		0	0	0	757,156	0	0		
183470 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	341	186,146,078	5459.87	(9,712,556)	0	2,421,413	(107,618)		0	0	0	2,421,413	0	0		
183476 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	97	53,531,196	5518.68	(2,466,031)	0	614,800	(27,324)		0	0	0	614,800	0	0		
183480 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	99	55,912,247	5650.35	(1,903,867)	0	474,648	(21,095)		0	0	0	474,648	0	0		
183484 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	100	57,497,500	5749.75	(1,523,300)	0	379,770	(16,879)		0	0	0	379,770	0	0		
183812 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	1,812	42,834,095	236.44	(2,146,777)	0	536,694	(101,376)		0	0	0	536,694	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
183832 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	10/20/2025	4	2,029,808	5074.52	(198,036)	0	32,643	(73,629)		0	0	0	32,643	0	0		
183839 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	91	46,652,788	5126.68	(3,103,100)	0	775,775	(146,535)		0	0	0	775,775	0	0		
183841 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/19/2024	04/17/2025		25,065,530	87.42	(1,446,816)	0	362,712	(68,512)		0	0	0	362,712	0	0		
183855 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		191,024	297.49	(117)	0	29	(6)		0	0	0	29	0	0		
183856 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	128	67,614,537	5266.75	(3,391,928)	0	847,982	(160,174)		0	0	0	847,982	0	0		
183862 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		104,080,783	5065.58	(8,108,669)	0	2,032,814	(383,976)		0	0	0	2,032,814	0	0		
183874 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	245	1,992,185	81.44	(37,916)	0	9,479	(1,790)		0	0	0	9,479	0	0		
183879 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		20,229,478	5094.39	(670,224)	0	168,023	(31,738)		0	0	0	168,023	0	0		
183888 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025		42,849,786	5171.38	(2,766,243)	0	693,487	(130,992)		0	0	0	693,487	0	0		
183896 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		91,495,489	5218.57	(5,386,807)	0	1,350,453	(255,086)		0	0	0	1,350,453	0	0		
183902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025		51,724,682	5298.54	(2,594,277)	0	650,376	(122,849)		0	0	0	650,376	0	0		
183908 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025		75,926,709	5438.62	(2,815,439)	0	705,820	(133,322)		0	0	0	705,820	0	0		
184309 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025		27,786,474	5317.51	(831,104)	0	206,059	(82,424)		0	0	0	206,059	0	0		
184334 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	11/06/2025	5	2,646,065	5292.13	(238,210)	0	39,122	(95,632)		0	0	0	39,122	0	0		
184345 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	217	114,648,044	5283.32	(7,659,232)	0	1,893,766	(757,506)		0	0	0	1,893,766	0	0		
184351 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	74	39,499,128	5337.72	(2,373,846)	0	586,940	(234,776)		0	0	0	586,940	0	0		
184352 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2024	05/06/2025		1,201,441	302.2744	(630)	0	156	(62)		0	0	0	156	0	0		
184361 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2024	05/06/2025		31,127,749	90.09	(1,664,901)	0	412,785	(165,114)		0	0	0	412,785	0	0		
184374 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	138	75,903,703	5493.66	(3,262,652)	0	806,700	(322,680)		0	0	0	806,700	0	0		
184375 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	146	79,043,685	5402.48	(4,158,423)	0	1,028,181	(411,273)		0	0	0	1,028,181	0	0		
184385 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	109	60,063,321	5522.15	(2,414,650)	0	597,029	(238,812)		0	0	0	597,029	0	0		
184396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	162	87,979,612	5447.03	(4,202,388)	0	1,039,052	(415,621)		0	0	0	1,039,052	0	0		
184397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	163	92,375,733	5666.18	(2,571,798)	0	635,884	(254,354)		0	0	0	635,884	0	0		
184406 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	2,325	53,522,419	230.16	(2,437,065)	0	602,571	(241,028)		0	0	0	602,571	0	0		
184412 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	275	2,340,023	85.23	(62,598)	0	15,478	(6,191)		0	0	0	15,478	0	0		

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
184783 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025		23,038,662	5447.73	(655,336)	0	162,480	(90,267)		0	0	0	162,480	0	0		
184816 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025		1,411,465	305.674	(739)	0	183	(102)		0	0	0	183	0	0		
184818 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	84	47,147,066	5634.58	(1,885,438)	0	466,180	(258,989)		0	0	0	466,180	0	0		
184832 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	88	49,806,932	5662.71	(1,859,566)	0	459,783	(255,435)		0	0	0	459,783	0	0		
184836 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025		21,409,293	93.54	(1,066,703)	0	264,472	(146,929)		0	0	0	264,472	0	0		
184849 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	96	54,353,952	5687.66	(1,906,325)	0	471,344	(261,858)		0	0	0	471,344	0	0		
184858 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	176	101,527,441	5773.65	(2,833,937)	0	700,699	(389,277)		0	0	0	700,699	0	0		
184880 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	78	42,611,772	5483.83	(2,386,924)	0	590,173	(327,874)		0	0	0	590,173	0	0		
184891 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	165	91,546,135	5547	(4,480,100)	0	1,107,717	(615,398)		0	0	0	1,107,717	0	0		
184894 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	1,977	47,668,648	241.11	(2,245,929)	0	555,312	(308,507)		0	0	0	555,312	0	0		
184900 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	91	51,355,364	5614.94	(2,151,735)	0	532,022	(295,568)		0	0	0	532,022	0	0		
184906 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	214	1,860,531	87.01	(51,961)	0	12,847	(7,137)		0	0	0	12,847	0	0		
184910 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	11/20/2025	4	2,168,900	5422.25	(191,516)	0	31,453	(81,779)		0	0	0	31,453	0	0		
184914 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	201	108,805,923	5413.23	(7,024,749)	0	1,736,888	(964,938)		0	0	0	1,736,888	0	0		
185340 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/06/2025		23,703,343	92.89	(1,143,334)	0	285,042	(212,198)		0	0	0	285,042	0	0		
185346 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/06/2025		2,666,928	303.5227	(1,396)	0	348	(259)		0	0	0	348	0	0		
185350 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2024	12/05/2025		2,389,297	5468.05	(226,767)	0	37,586	(103,987)		0	0	0	37,586	0	0		
185355 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025		23,674,175	5492.67	(215,507)	0	53,728	(39,997)		0	0	0	53,728	0	0		
185362 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	SOCIETE GENERAL ... O2RNE8IBXP4ROTD8PU41	06/06/2024	06/06/2025		45,204,348	5529.07	(2,726,529)	0	679,744	(506,032)		0	0	0	679,744	0	0		
185377 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	89	50,535,247	5659.15	(2,098,421)	0	518,840	(386,248)		0	0	0	518,840	0	0		
185384 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	2,351	55,431,864	235.78	(2,390,966)	0	591,173	(440,095)		0	0	0	591,173	0	0		
185403 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	354	3,111,553	87.83	(78,294)	0	19,358	(14,411)		0	0	0	19,358	0	0		
185417 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	96	54,545,503	5685.91	(2,120,267)	0	524,242	(390,269)		0	0	0	524,242	0	0		
185419 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	222	121,188,690	5458.95	(7,756,458)	0	1,917,806	(1,427,700)		0	0	0	1,917,806	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
185429 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	209	116,712,081	5594.38	(5,622,829)	0	1,390,260	(1,034,971)		0	0	0	1,390,260	0	0		
185439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	95	54,489,623	5718.57	(1,950,969)	0	482,382	(359,107)		0	0	0	482,382	0	0		
185448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	115	66,019,355	5744.26	(2,212,996)	0	547,169	(407,337)		0	0	0	547,169	0	0		
185459 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	145	84,540,390	5846.5	(2,128,657)	0	526,316	(391,813)		0	0	0	526,316	0	0		
186127 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	1,951	45,534,625	233.39	(2,062,218)	0	509,889	(458,900)		0	0	0	509,889	0	0		
186140 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	212	1,779,245	83.77	(52,887)	0	13,076	(11,769)		0	0	0	13,076	0	0		
186146 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	12/19/2025	4	2,236,556	5591.39	(193,092)	0	31,828	(93,010)		0	0	0	31,828	0	0		
186149 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	186	103,816,644	5581.54	(6,607,836)	0	1,633,806	(1,470,425)		0	0	0	1,633,806	0	0		
186163 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	75	42,253,935	5657.62	(2,306,198)	0	570,214	(513,192)		0	0	0	570,214	0	0		
186165 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2024	06/20/2025		19,766,127	92.24	(985,958)	0	245,807	(221,226)		0	0	0	245,807	0	0		
186175 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2024	06/20/2025		1,935,134	303.0135	(1,016)	0	253	(228)		0	0	0	253	0	0		
186187 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025		23,743,111	5615.47	(717,385)	0	178,849	(160,964)		0	0	0	178,849	0	0		
186198 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	82	48,208,471	5871.07	(1,595,845)	0	394,577	(355,119)		0	0	0	394,577	0	0		
186208 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	87	50,266,000	5802.11	(1,980,107)	0	489,587	(440,628)		0	0	0	489,587	0	0		
186216 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	97	56,763,092	5832.21	(2,075,885)	0	513,268	(461,942)		0	0	0	513,268	0	0		
186227 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	104	62,127,299	5987.1	(1,487,419)	0	367,768	(330,992)		0	0	0	367,768	0	0		
186236 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	236	135,180,215	5723.84	(6,391,955)	0	1,580,428	(1,422,386)		0	0	0	1,580,428	0	0		
186673 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	84	48,345,024	5755.36	(2,634,744)	0	658,686	(687,961)		0	0	0	658,686	0	0		
186681 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025		21,105,952	93.22	(998,918)	0	250,425	(261,555)		0	0	0	250,425	0	0		
186694 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/05/2024	07/03/2025		1,635,166	302.7136	(713)	0	179	(187)		0	0	0	179	0	0		
186702 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	230	133,609,526	5811.03	(6,475,809)	0	1,618,952	(1,690,906)		0	0	0	1,618,952	0	0		
186703 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/05/2024	01/06/2026		1,446,686	5687.44	(135,138)	0	22,276	(69,549)		0	0	0	22,276	0	0		
186719 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	2,313	54,972,243	237.65	(2,405,686)	0	601,422	(628,151)		0	0	0	601,422	0	0		
186720 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	100	59,222,692	5913.47	(2,267,569)	0	566,892	(592,088)		0	0	0	566,892	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
186730 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/05/2024	07/03/2025	111	66,023,875	5971.92	(2,186,821)	0	546,705	(571,003)		0	0	0	546,705	0	0		
186739 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/05/2024	07/03/2025	355	3,058,156	86.16	(68,503)	0	17,126	(17,887)		0	0	0	17,126	0	0		
186744 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/05/2024	07/03/2025	150	90,397,200	6026.48	(2,594,700)	0	648,675	(677,505)		0	0	0	648,675	0	0		
186749 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/05/2024	07/03/2025	94	57,632,810	6131.15	(1,222,000)	0	305,500	(319,078)		0	0	0	305,500	0	0		
186750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/05/2024	07/03/2025	235	133,419,370	5677.42	(8,489,610)	0	2,122,403	(2,216,732)		0	0	0	2,122,403	0	0		
186775 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2025		22,820,932	5710.82	(756,397)	0	189,626	(198,054)		0	0	0	189,626	0	0		
187095 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2024	07/18/2025		16,410,451	98.98	(825,659)	0	206,415	(249,991)		0	0	0	206,415	0	0		
187098 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	150	86,190,456	5738.96	(4,438,111)	0	1,106,454	(1,340,039)		0	0	0	1,106,454	0	0		
187110 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025		1,000,181	304.7204	(615)	0	154	(186)		0	0	0	154	0	0		
187116 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	95	55,653,607	5833.1	(2,330,962)	0	581,126	(703,808)		0	0	0	581,126	0	0		
187125 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	92	54,283,878	5909.62	(1,893,720)	0	472,119	(571,788)		0	0	0	472,119	0	0		
187133 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	91	54,323,542	5969.62	(1,625,624)	0	405,280	(490,839)		0	0	0	405,280	0	0		
187136 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	95	57,877,610	6092.38	(1,226,925)	0	305,882	(370,457)		0	0	0	305,882	0	0		
187138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025		19,959,989	5647.03	(591,030)	0	147,757	(178,951)		0	0	0	147,757	0	0		
187151 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	1,757	41,826,921	238.12	(1,842,619)	0	459,379	(556,359)		0	0	0	459,379	0	0		
187162 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	285	2,434,789	85.3	(61,084)	0	15,229	(18,444)		0	0	0	15,229	0	0		
187171 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	01/20/2026	3	1,687,008	5623.36	(147,645)	0	24,293	(79,626)		0	0	0	24,293	0	0		
187176 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	196	110,034,400	5614	(7,251,804)	0	1,807,929	(2,189,603)		0	0	0	1,807,929	0	0		
187195 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/19/2024	07/18/2025	79	44,981,178	5693.82	(2,540,640)	0	633,401	(767,118)		0	0	0	633,401	0	0		
187701 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	08/06/2024	08/06/2025	2,146	50,868,769	237.01	(2,275,047)	0	562,512	(800,017)		0	0	0	562,512	0	0		
187709 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	08/06/2024	08/06/2025	275	2,226,059	80.98	(76,419)	0	18,895	(26,873)		0	0	0	18,895	0	0		
187719 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	08/06/2024	02/06/2026	5	2,676,345	5352.69	(244,995)	0	40,236	(139,486)		0	0	0	40,236	0	0		
187725 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL ... O2RNE8IBXP4ROTD8PU41	08/06/2024	08/06/2025		19,969,258	101.06	(1,032,584)	0	256,013	(364,107)		0	0	0	256,013	0	0		
187734 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	08/06/2024	08/06/2025	220	120,337,842	5468.5	(6,893,267)	0	1,704,379	(2,424,006)		0	0	0	1,704,379	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
187741 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/06/2024	08/06/2025		2,936,902	310.2738	(1,800)	0	446	(635)		0	0	0	446	0	0		
187747 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	101	56,145,217	5559.67	(2,658,573)	0	657,340	(934,883)		0	0	0	657,340	0	0		
187752 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	99	56,285,757	5685.43	(1,984,257)	0	490,613	(697,761)		0	0	0	490,613	0	0		
187758 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	08/06/2024	08/06/2025		115,516,021	5343.78	(8,911,208)	0	2,209,390	(3,142,244)		0	0	0	2,209,390	0	0		
187762 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	08/06/2024	08/06/2025		64,092,993	5417.14	(4,352,845)	0	1,079,218	(1,534,888)		0	0	0	1,079,218	0	0		
187776 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2024	08/06/2025		57,857,386	5627.79	(2,833,612)	0	702,549	(999,180)		0	0	0	702,549	0	0		
187783 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025		60,817,489	5798.09	(1,836,893)	0	455,428	(647,720)		0	0	0	455,428	0	0		
187785 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025		24,665,057	5376.79	(968,719)	0	240,178	(341,587)		0	0	0	240,178	0	0		
188225 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	02/20/2026	3	1,715,238	5717.46	(140,427)	0	23,063	(83,539)		0	0	0	23,063	0	0		
188230 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	162	92,468,628	5707.94	(5,785,020)	0	1,430,362	(2,256,794)		0	0	0	1,430,362	0	0		
188239 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	90	52,096,860	5788.54	(2,771,100)	0	685,162	(1,081,034)		0	0	0	685,162	0	0		
188250 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	125	77,541,125	6203.29	(1,389,500)	0	343,558	(542,058)		0	0	0	343,558	0	0		
188258 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	148	86,493,859	5843.39	(4,088,608)	0	1,010,920	(1,595,007)		0	0	0	1,010,920	0	0		
188270 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	84	50,177,612	5951.42	(1,840,868)	0	455,160	(718,141)		0	0	0	455,160	0	0		
188281 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	125	75,821,352	6049.37	(2,154,428)	0	532,688	(840,464)		0	0	0	532,688	0	0		
188298 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	08/20/2024	08/20/2025		34,999,634	250.43	(1,644,129)	0	407,635	(643,158)		0	0	0	407,635	0	0		
188307 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	08/20/2024	08/20/2025		15,811,279	102.82	(622,287)	0	154,286	(243,429)		0	0	0	154,286	0	0		
188324 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	08/20/2024	08/20/2025		2,787,763	88.91	(50,833)	0	12,603	(19,885)		0	0	0	12,603	0	0		
188329 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025		1,781,290	314.0306	(1,091)	0	271	(427)		0	0	0	271	0	0		
188333 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025		20,684,043	5748.8	(614,828)	0	152,437	(240,511)		0	0	0	152,437	0	0		
188741 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	304	2,618,467	86.25	(83,791)	0	20,890	(36,673)		0	0	0	20,890	0	0		
188749 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	03/06/2026	3	1,657,410	5524.7	(142,053)	0	23,545	(88,947)		0	0	0	23,545	0	0		
188754 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	85	47,525,370	5591.22	(2,787,235)	0	694,879	(1,219,898)		0	0	0	694,879	0	0		
188774 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	186	104,676,686	5638.82	(5,569,260)	0	1,388,458	(2,437,515)		0	0	0	1,388,458	0	0		
188787 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	90	51,328,023	5725.89	(2,257,813)	0	562,890	(988,184)		0	0	0	562,890	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
188799 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	100	58,178,448	5802.15	(2,129,144)	0	530,811	(931,869)		0	0	0	530,811	0	0		
188810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2024	09/05/2025		24,735,970	5563.64	(120,232)	0	30,058	(52,768)		0	0	0	30,058	0	0		
188833 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025		41,489,898	248.04	(1,813,383)	0	453,346	(795,874)		0	0	0	453,346	0	0		
188842 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025		19,819,829	105.9	(909,702)	0	227,426	(399,258)		0	0	0	227,426	0	0		
188850 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025		3,424,781	314.8009	(2,412)	0	603	(1,059)		0	0	0	603	0	0		
188852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2024	09/05/2025		105,325,890	5515.51	(7,591,144)	0	1,897,786	(3,331,669)		0	0	0	1,897,786	0	0		
188856 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025		61,278,652	5868.68	(2,145,966)	0	536,491	(941,841)		0	0	0	536,491	0	0		
188858 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025		90,416,737	5993.61	(2,300,805)	0	575,201	(1,009,798)		0	0	0	575,201	0	0		
189367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025		47,390,334	6151.91	(1,512,771)	0	378,193	(722,768)		0	0	0	378,193	0	0		
189372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025		57,032,365	6226.04	(1,514,874)	0	378,719	(723,773)		0	0	0	378,719	0	0		
189376 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025		56,985,406	6352.07	(1,099,907)	0	274,977	(525,511)		0	0	0	274,977	0	0		
189385 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025		23,900,198	5847.97	(720,152)	0	180,038	(344,072)		0	0	0	180,038	0	0		
189415 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	1,399	36,443,316	260.55	(1,551,166)	0	386,717	(739,060)		0	0	0	386,717	0	0		
189426 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	192	1,706,122	88.91	(29,935)	0	7,463	(14,263)		0	0	0	7,463	0	0		
189435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	03/20/2026	3	1,747,545	5825.15	(137,544)	0	22,797	(89,670)		0	0	0	22,797	0	0		
189438 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	154	89,558,084	5815.46	(5,402,628)	0	1,346,916	(2,574,105)		0	0	0	1,346,916	0	0		
189475 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025		18,633,353	109.15	(606,182)	0	151,546	(289,620)		0	0	0	151,546	0	0		
189482 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025		3,102,337	317.5448	(2,185)	0	546	(1,044)		0	0	0	546	0	0		
189489 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025		135,168,645	5929.51	(7,097,721)	0	1,774,430	(3,391,133)		0	0	0	1,774,430	0	0		
189498 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025		46,337,444	6059.53	(1,838,497)	0	459,624	(878,393)		0	0	0	459,624	0	0		
189892 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025		24,225,548	5911.52	(693,333)	0	171,901	(360,991)		0	0	0	171,901	0	0		
189912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	172	100,886,944	5865.52	(6,617,700)	0	1,636,245	(3,436,113)		0	0	0	1,636,245	0	0		
189915 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	76	45,015,028	5923.03	(2,648,676)	0	654,892	(1,375,274)		0	0	0	654,892	0	0		
189938 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	73	43,582,387	5970.19	(2,333,007)	0	576,842	(1,211,369)		0	0	0	576,842	0	0		
189955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	135	80,889,169	6001.82	(4,056,844)	0	1,003,066	(2,106,438)		0	0	0	1,003,066	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
189969 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	71	43,731,393	6117.99	(1,688,358)	0	417,451	(876,647)		0	0	0	417,451	0	0		
190000 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/04/2024	10/06/2025		19,842,511	105.95	(841,096)	0	208,536	(437,926)		0	0	0	208,536	0	0		
190003 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025		43,953,892	264.82	(1,966,425)	0	487,543	(1,023,841)		0	0	0	487,543	0	0		
190009 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025		2,031,511	89.76	(55,713)	0	13,813	(29,007)		0	0	0	13,813	0	0		
190017 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	04/06/2026	3	1,762,416	5874.72	(149,982)	0	24,722	(101,911)		0	0	0	24,722	0	0		
190019 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025		3,846,082	310.3193	(3,755)	0	931	(1,955)		0	0	0	931	0	0		
190023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	10/04/2024	10/06/2025		57,470,843	6279.59	(1,773,760)	0	439,775	(923,528)		0	0	0	439,775	0	0		
190025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	10/04/2024	10/06/2025		128,096,482	6394.61	(2,972,292)	0	736,932	(1,547,557)		0	0	0	736,932	0	0		
177509 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	04/04/2025	10	4,406,730	4406.73	(327,970)	0	54,460	(2,420)		0	0	0	54,460	0	0		
190426 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025		17,068,647	6018.32	(513,956)	0	127,427	(287,419)		0	0	0	127,427	0	0		
190442 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	114	993,639	87.44	(29,205)	0	7,221	(16,287)		0	0	0	7,221	0	0		
190450 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	04/20/2026	3	1,797,228	5990.76	(150,375)	0	24,787	(106,034)		0	0	0	24,787	0	0		
190466 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	146	87,328,148	5981.38	(5,545,080)	0	1,371,036	(3,092,448)		0	0	0	1,371,036	0	0		
190471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	72	43,458,624	6035.92	(2,489,184)	0	615,458	(1,388,199)		0	0	0	615,458	0	0		
190483 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	76	46,286,039	6098.67	(2,334,995)	0	577,334	(1,302,209)		0	0	0	577,334	0	0		
190503 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	73	44,907,034	6140.31	(2,075,492)	0	513,171	(1,157,486)		0	0	0	513,171	0	0		
190528 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2025		34,733,768	271.4	(1,585,366)	0	393,066	(886,582)		0	0	0	393,066	0	0		
190538 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	10/18/2024	10/20/2025		19,515,218	109.2	(737,820)	0	182,931	(412,610)		0	0	0	182,931	0	0		
190543 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2025		2,292,260	312.3673	(2,032)	0	504	(1,136)		0	0	0	504	0	0		
190545 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	79	51,418,019	6508.61	(900,205)	0	222,578	(502,037)		0	0	0	222,578	0	0		
190546 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	10/18/2024	10/20/2025		57,961,270	6566.08	(1,092,340)	0	270,828	(610,868)		0	0	0	270,828	0	0		
190549 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	112	72,285,584	6454.07	(1,500,912)	0	371,105	(837,047)		0	0	0	371,105	0	0		
190553 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	75	47,147,607	6267.57	(1,622,597)	0	401,192	(904,910)		0	0	0	401,192	0	0		
177934 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	04/17/2025	10	4,448,890	4448.89	(365,680)	0	60,722	(11,470)		0	0	0	60,722	0	0		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
178395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	05/06/2025		4,943,180	4588.64	(392,727)	0	64,854	(25,942)		0	0	0	64,854	0	0		
191077 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2024	11/06/2025		24,737,567	6080.23	(726,086)	0	179,527	(438,843)		0	0	0	179,527	0	0		
191106 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	05/06/2026	1	605,651	6056.51	(50,533)	0	8,345	(37,181)		0	0	0	8,345	0	0		
191113 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	190	114,893,570	6047.03	(7,195,110)	0	1,779,011	(4,348,693)		0	0	0	1,779,011	0	0		
191130 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	83	50,598,792	6096.24	(2,887,238)	0	713,878	(1,745,034)		0	0	0	713,878	0	0		
191140 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2025		22,362,398	103.88	(873,559)	0	215,990	(527,975)		0	0	0	215,990	0	0		
191148 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	65	40,212,849	6149.6	(2,064,198)	0	510,379	(1,247,592)		0	0	0	510,379	0	0		
191153 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025		3,274,527	305.3733	(3,201)	0	791	(1,935)		0	0	0	791	0	0		
191155 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025		74,367,348	6542.1	(1,792,797)	0	443,274	(1,083,559)		0	0	0	443,274	0	0		
191163 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025		61,271,979	6579.46	(1,347,243)	0	333,109	(814,268)		0	0	0	333,109	0	0		
191169 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025		68,331,343	6637.56	(1,300,096)	0	321,452	(785,772)		0	0	0	321,452	0	0		
191171 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	117	72,247,137	6189.92	(3,410,366)	0	843,222	(2,061,210)		0	0	0	843,222	0	0		
191183 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	1,531	40,570,834	264.96	(1,768,543)	0	437,277	(1,068,900)		0	0	0	437,277	0	0		
191193 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	225	1,929,957	85.74	(44,344)	0	10,964	(26,801)		0	0	0	10,964	0	0		
191194 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	75	47,263,508	6294.86	(1,764,669)	0	436,319	(1,066,558)		0	0	0	436,319	0	0		
191203 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	71	45,767,580	6423.52	(1,236,544)	0	305,739	(747,362)		0	0	0	305,739	0	0		
178990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	05/20/2025	7	3,254,153	4648.79	(292,215)	0	48,167	(26,760)		0	0	0	48,167	0	0		
191573 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	1,408	37,002,790	262.87	(1,680,729)	0	415,565	(1,080,469)		0	0	0	415,565	0	0		
191577 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025		21,524,162	6063.85	(688,908)	0	170,334	(442,870)		0	0	0	170,334	0	0		
191605 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	1,666	17,620,964	105.78	(603,024)	0	149,099	(387,658)		0	0	0	149,099	0	0		
191632 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	192	1,599,213	83.35	(35,879)	0	8,871	(23,065)		0	0	0	8,871	0	0		
191642 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	74	45,919,743	6190.48	(2,201,158)	0	544,242	(1,415,030)		0	0	0	544,242	0	0		
191649 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025		3,154,698	303.5275	(3,366)	0	832	(2,164)		0	0	0	832	0	0		
191651 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	05/20/2026	1	604,492	6044.92	(51,680)	0	8,534	(39,353)		0	0	0	8,534	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
191655 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	72	43,830,144	6087.52	(2,573,208)	0	636,233	(1,654,205)		0	0	0	636,233	0	0		
191660 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	78	48,980,716	6303.5	(1,833,581)	0	453,358	(1,178,731)		0	0	0	453,358	0	0		
191661 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	154	101,620,904	6598.76	(1,708,476)	0	422,425	(1,098,306)		0	0	0	422,425	0	0		
191669 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	72	44,585,103	6153.2	(2,305,336)	0	570,001	(1,482,002)		0	0	0	570,001	0	0		
191670 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	121	78,533,984	6494.62	(1,805,239)	0	446,350	(1,160,511)		0	0	0	446,350	0	0		
191676 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	154	92,936,844	6034.86	(6,008,618)	0	1,485,647	(3,862,683)		0	0	0	1,485,647	0	0		
179470 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	06/06/2025	7	3,260,964	4658.52	(288,078)	0	47,399	(35,286)		0	0	0	47,399	0	0		
192101 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	147	91,299,642	6210.86	(5,551,602)	0	1,384,056	(3,829,221)		0	0	0	1,384,056	0	0		
192123 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	71	44,490,588	6266.28	(2,435,797)	0	607,262	(1,680,093)		0	0	0	607,262	0	0		
192135 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	102	68,817,360	6746.8	(1,125,672)	0	280,638	(776,433)		0	0	0	280,638	0	0		
192142 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	92	62,675,736	6812.58	(818,064)	0	203,949	(564,260)		0	0	0	203,949	0	0		
192192 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	1,616	17,261,746	106.85	(571,891)	0	142,577	(394,462)		0	0	0	142,577	0	0		
192214 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025		2,873,576	307.9419	(3,067)	0	765	(2,115)		0	0	0	765	0	0		
192215 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	84	729,910	86.61	(14,495)	0	3,614	(9,998)		0	0	0	3,614	0	0		
192218 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	1,369	35,720,689	260.95	(1,513,971)	0	377,444	(1,044,263)		0	0	0	377,444	0	0		
192219 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025		18,126,741	6238.26	(525,593)	0	131,034	(362,528)		0	0	0	131,034	0	0		
192220 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2024	06/05/2026		2,094,531	6226.69	(194,293)	0	32,203	(154,218)		0	0	0	32,203	0	0		
192235 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	76	48,359,650	6334.49	(2,308,014)	0	575,405	(1,591,954)		0	0	0	575,405	0	0		
192241 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	78	49,689,508	6372.86	(2,186,761)	0	545,176	(1,508,320)		0	0	0	545,176	0	0		
192247 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	71	45,932,214	6480.05	(1,583,869)	0	394,871	(1,092,475)		0	0	0	394,871	0	0		
192253 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	65	42,954,994	6639	(976,856)	0	243,537	(673,787)		0	0	0	243,537	0	0		
180128 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	06/20/2025	7	3,361,855	4802.65	(292,474)	0	48,122	(43,310)		0	0	0	48,122	0	0		
192955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	162	106,610,094	6580.87	(2,045,574)	0	509,977	(1,490,266)		0	0	0	509,977	0	0		
192965 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	06/18/2026	2	1,211,672	6058.36	(106,092)	0	17,617	(86,909)		0	0	0	17,617	0	0		
192975 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	127	76,813,156	6048.28	(5,124,831)	0	1,277,659	(3,733,603)		0	0	0	1,277,659	0	0		
192979 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	72	43,961,832	6105.81	(2,644,560)	0	659,309	(1,926,646)		0	0	0	659,309	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
192995 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	78	47,825,261	6170.46	(2,543,386)	0	634,085	(1,852,937)		0	0	0	634,085	0	0		
193014 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	81	50,105,966	6209.01	(2,466,236)	0	614,851	(1,796,732)		0	0	0	614,851	0	0		
193021 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025		35,015,992	260.48	(1,513,351)	0	377,290	(1,102,525)		0	0	0	377,290	0	0		
193031 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	79	49,844,772	6324.66	(1,905,158)	0	474,970	(1,387,968)		0	0	0	474,970	0	0		
193032 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/19/2025		2,233,877	296.2287	(2,383)	0	594	(1,736)		0	0	0	594	0	0		
193039 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	71	45,989,625	6458.7	(1,254,644)	0	312,792	(914,048)		0	0	0	312,792	0	0		
193048 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025		17,688,718	6085.05	(577,556)	0	143,989	(420,768)		0	0	0	143,989	0	0		
193055 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	1,784	17,638,300	98.88	(633,252)	0	157,874	(461,344)		0	0	0	157,874	0	0		
193064 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	152	1,236,390	81.35	(33,285)	0	8,298	(24,249)		0	0	0	8,298	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(485,547,138)	(136,781,179)	136,081,802	(284,233,665)	XXX	0	0	0	136,081,802	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(485,547,138)	(136,781,179)	136,081,802	(284,233,665)	XXX	0	0	0	136,081,802	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										(485,547,138)	(136,781,179)	136,081,802	(284,233,665)	XXX	0	0	0	136,081,802	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										(485,547,138)	(136,781,179)	136,081,802	(284,233,665)	XXX	0	0	0	136,081,802	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap /145478 /Pay USD[Annual] SOFR [0.92216%]/ Receive USD Annual FIXED 1.481%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	01/13/2022	01/18/2030		286,000,000	1.481% [SOFR]	0	0	(2,078,701)	(27,517,373)		(27,517,373)	5,863,504	0	0	0	3,136,235		
Interest Rate Swap /162729 /Pay USD[Annual] FIXED [3.28%]/ Receive USD Annual SOFR 1.26871%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2042		240,000,000	SOFR [3.28%]	0	0	647,485	20,057,923		20,057,923	(5,630,851)	0	0	0	5,054,266		
Interest Rate Swap /162730 /Pay USD[Annual] FIXED [3.36%]/ Receive USD Annual SOFR 1.26871%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2032		280,000,000	SOFR [3.36%]	0	0	699,399	7,297,602		7,297,602	(6,178,678)	0	0	0	3,894,920		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /162732 /Pay USD[Annual] FIXED [3.354%]/ Receive USD Annual SOFR 1.26871%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2032		195,000,000	SOFR [3.354%]	0	0	490,007	5,160,492		5,160,492	(4,304,029)	0	0	0	2,712,533		
Interest Rate Swap /162733 /Pay USD[Annual] FIXED [3.276%]/ Receive USD Annual SOFR 1.26871%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2042		240,000,000	SOFR [3.276%]	0	0	649,885	20,180,748		20,180,748	(5,629,484)	0	0	0	5,054,266		
Interest Rate Swap /162735 /Pay USD[Annual] FIXED [3.3545%]/ Receive USD Annual SOFR 1.26871%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2032		400,000,000	SOFR [3.3545%]	0	0	1,004,642	10,572,251		10,572,251	(8,828,602)	0	0	0	5,564,171		
Interest Rate Swap /162736 /Pay USD[Annual] FIXED [3.354%]/ Receive USD Annual SOFR 1.26871%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/21/2022	12/23/2032		190,000,000	SOFR [3.354%]	0	0	477,442	5,028,171		5,028,171	(4,193,669)	0	0	0	2,642,981		
Interest Rate Swap /169501 /Pay USD[Quarterly] SOFR [3.77839%]/ Receive USD Quarterly FIXED 2.233%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/25/2017	10/25/2025		33,000,000	2.233% [SOFR]	8,967	0	(217,175)	(346,692)		(346,692)	199,904	0	0	0	125,660		
Interest Rate Swap /169502 /Pay USD[Quarterly] SOFR [0.9801%]/ Receive USD Quarterly FIXED 2.434%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	06/04/2015	06/23/2030		69,000,000	2.434% [SOFR]	19,376	0	(381,385)	(4,125,664)		(4,125,664)	1,203,395	0	0	0	789,741		
Interest Rate Swap /169503 /Pay USD[Quarterly] SOFR [0.9801%]/ Receive USD Quarterly FIXED 2.4175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/25/2017	06/23/2030		63,000,000	2.4175% [SOFR]	17,735	0	(351,284)	(3,577,176)		(3,577,176)	1,046,819	0	0	0	721,068		
Interest Rate Swap /169504 /Pay USD[Quarterly] SOFR [0.9801%]/ Receive USD Quarterly FIXED 1.618%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/06/2016	06/23/2030		152,000,000	1.618% [SOFR]	47,172	0	(1,159,786)	(13,145,413)		(13,145,413)	2,769,041	0	0	0	1,739,720		
Interest Rate Swap /179971 /Pay USD[Annual] FIXED [3.468%]/ Receive USD Annual SOFR 1.27219%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2035		410,000,000	SOFR [3.468%]	0	0	913,420	12,730,608		12,730,608	(9,905,594)	0	0	0	6,718,248		
Interest Rate Swap /179972 /Pay USD[Annual] SOFR [1.27219%]/ Receive USD Annual FIXED 3.8165%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2026		1,400,000,000	3.8165% [SOFR]	0	0	(1,899,247)	585,655		585,655	7,838,929	0	0	0	9,207,063		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /179973 /Pay USD[Annual] SOFR [1.27219%]/ Receive USD Annual FIXED 3.5615%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MUFG SECURITIES EMEA PLC / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2028		1,090,000,000	3.5615% [SOFR]	0	0	(2,173,574)	(4,075,228)		(4,075,228)	15,536,407	0	0	0	10,539,798		
Interest Rate Swap /179974 /Pay USD[Annual] FIXED [3.482%]/ Receive USD Annual SOFR 1.27219%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MUFG SECURITIES EMEA PLC / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2038		425,000,000	SOFR [3.482%]	0	0	931,963	18,291,606		18,291,606	(10,549,859)	0	0	0	7,873,978		
Interest Rate Swap /179975 /Pay USD[Annual] FIXED [3.4655%]/ Receive USD Annual SOFR 1.27219%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2035		100,000,000	SOFR [3.4655%]	0	0	223,410	3,127,007		3,127,007	(2,416,028)	0	0	0	1,638,597		
Interest Rate Swap /179976 /Pay USD[Annual] SOFR [1.27219%]/ Receive USD Annual FIXED 3.5585%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/20/2023	12/22/2028		210,000,000	3.5585% [SOFR]	0	0	(420,337)	(806,937)		(806,937)	2,994,421	0	0	0	2,030,603		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										93,250	0	(2,643,834)	49,437,581	XXX	49,437,581	(20,184,373)	0	0	0	69,443,848	XXX	XXX
Currency Swap /154919 /Pay EUR[Semi-Annual] FIXED [3.33%]/ Receive USD Semi-Annual FIXED 5.214%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2022	08/20/2027		22,972,500	5.214% [3.33%]	0	0	102,230	(1,350,419)		(1,350,419)	(876,843)	0	0	0	177,573		
Currency Swap /156715 /Pay GBP[Semi-Annual] FIXED [6.66%]/ Receive USD Semi-Annual FIXED 6.78%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/09/2022	09/20/2032		19,669,000	6.78% [6.66%]	0	0	(23,176)	(2,170,246)		(2,170,246)	(258,757)	0	0	0	268,790		
Currency Swap /158392 /Pay EUR[Semi-Annual] FIXED [6.04%]/ Receive USD Semi-Annual FIXED 7.672%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/13/2022	10/30/2027		21,802,500	7.672% [6.04%]	0	0	60,591	(2,912,762)		(2,912,762)	(789,769)	0	0	0	175,439		
Currency Swap /158652 /Pay EUR[Quarterly] FIXED [6.408%]/ Receive USD Quarterly FIXED 7.7987%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2022	10/19/2027		9,790,000	7.7987% [6.408%]	0	0	22,272	(1,367,386)		(1,367,386)	(340,054)	0	0	0	78,167		
Currency Swap /158899 /Pay GBP[Semi-Annual] FIXED [6.22%]/ Receive USD Semi-Annual FIXED 6.2485%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/25/2022	01/31/2030		27,528,000	6.2485% [6.22%]	0	0	(40,152)	(3,443,128)		(3,443,128)	(504,598)	0	0	0	302,495		
Currency Swap /158983 /Pay GBP[Semi-Annual] FIXED [9.2279%]/ Receive USD Semi-Annual FIXED 9.495%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/26/2022	05/02/2025		5,785,000	9.495% [9.2279%]	0	0	(7,977)	(671,418)		(671,418)	(201,549)	0	0	0	8,678		

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /159089 /Pay GBP[Semi-Annual] FIXED [6.07%]/ Receive USD Semi-Annual FIXED 6.282%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2022	11/09/2037		18,528,000	6.282% [6.07%]	0	0	(14,868)	(1,489,247)		(1,489,247)	44,032	0	0	0	328,970		
Currency Swap /159812 /Pay EUR[Quarterly] FIXED [5.01%]/ Receive USD Quarterly FIXED 6.691%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/07/2022	01/31/2030		20,000,000	6.691% [5.01%]	0	0	70,913	(1,875,291)		(1,875,291)	(590,014)	0	0	0	219,773		
Currency Swap /161475 /Pay EUR[Semi-Annual] FIXED [5.08%]/ Receive USD Semi-Annual FIXED 6.418%	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/02/2022	06/27/2030		18,445,000	6.418% [5.08%]	0	0	62,073	(793,153)		(793,153)	(466,461)	0	0	0	211,113		
Currency Swap /162602 /Pay EUR[Semi-Annual] FIXED [5.478%]/ Receive USD Semi-Annual FIXED 6.6425%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2022	01/04/2032		21,180,000	6.6425% [5.478%]	0	0	63,456	(1,176,476)		(1,176,476)	(364,444)	0	0	0	275,340		
Currency Swap /166905 /Pay GBP[Semi-Annual] FIXED [6.2%]/ Receive USD Semi-Annual FIXED 6.13%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2029		17,262,000	6.13% [6.2%]	0	0	(8,926)	(718,603)		(718,603)	(366,286)	0	0	0	181,045		
Currency Swap /166906 /Pay GBP[Semi-Annual] FIXED [6.26%]/ Receive USD Semi-Annual FIXED 6.2675%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2031		11,097,000	6.2675% [6.26%]	0	0	(3,625)	(401,169)		(401,169)	(159,345)	0	0	0	140,477		
Currency Swap /166959 /Pay GBP[Semi-Annual] FIXED [6.11%]/ Receive USD Semi-Annual FIXED 6.055%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/30/2023	06/29/2030		24,760,000	6.055% [6.11%]	0	0	(9,996)	(872,921)		(872,921)	(406,077)	0	0	0	283,661		
Currency Swap /167021 /Pay EUR[Semi-Annual] FIXED [6.01%]/ Receive USD Semi-Annual FIXED 6.839%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2028		27,175,000	6.839% [6.01%]	0	0	69,301	(512,876)		(512,876)	(867,402)	0	0	0	244,952		
Currency Swap /167275 /Pay EUR[Semi-Annual] FIXED [4.57%]/ Receive USD Semi-Annual FIXED 5.219%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/05/2023	06/19/2029		24,046,000	5.219% [4.57%]	0	0	49,238	(662,698)		(662,698)	(627,115)	0	0	0	246,984		
Currency Swap /167714 /Pay EUR[Semi-Annual] FIXED [4.7%]/ Receive USD Semi-Annual FIXED 5.471%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/18/2023	06/07/2029		21,880,000	5.471% [4.7%]	0	0	51,955	(436,502)		(436,502)	(539,135)	0	0	0	223,936		
Currency Swap /167928 /Pay GBP[Semi-Annual] FIXED [7.16%]/ Receive USD Semi-Annual FIXED 6.791%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2023	05/12/2030		18,690,000	6.791% [7.16%]	0	0	(20,912)	(826,182)		(826,182)	(353,156)	0	0	0	211,453		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /170669 /Pay GBP[Annual] FIXED [6.24%]/ Receive USD Annual FIXED 5.9265%	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/27/2023	05/16/2033		25,563,500	5.9265% [6.24%]	0	0	(18,560)	(1,058,855)		(1,058,855)	(215,862)	0	0	0	364,448		
Currency Swap /171291 /Pay EUR[Semi-Annual] FIXED [4.27%]/ Receive USD Semi-Annual FIXED 5.08%	ASSET HEDGE	Schedule D	Currency	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/11/2023	06/20/2030		18,018,000	5.08% [4.27%]	0	0	43,474	(458,648)		(458,648)	(378,767)	0	0	0	205,831		
Currency Swap /171895 /Pay DKK[Semi-Annual] FIXED [5.26%]/ Receive USD Semi-Annual FIXED 6.34%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/25/2023	06/30/2030		24,446,362	6.34% [5.26%]	0	0	198,126	(1,123,057)		(1,123,057)	(751,306)	0	0	0	280,335		
Currency Swap /171910 /Pay CAD[Semi-Annual] FIXED [5.96%]/ Receive USD Semi-Annual FIXED 6.152%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	06/30/2033		14,684,288	6.152% [5.96%]	0	0	18,414	(146,112)		(146,112)	134,121	0	0	0	210,887		
Currency Swap /176821 /Pay EUR[Annual] FIXED [5.194%]/ Receive USD Annual FIXED 6.8%	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	09/21/2023	09/28/2030		10,650,000	6.8% [5.194%]	0	0	46,260	(213,563)		(213,563)	(256,011)	0	0	0	124,882		
Currency Swap /177781 /Pay GBP[Quarterly] SONIA [5.7958%]/ Receive USD Quarterly SOFR 5.94928%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		24,400,000	5.94928% [5.7958%]	0	0	(14,864)	(1,410,949)		(1,410,949)	(852,041)	0	0	0	184,620		
Currency Swap /180765 /Pay EUR[Quarterly] FIXED [5.629%]/ Receive USD Quarterly FIXED 7.3215%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/19/2024	10/19/2027		14,520,000	7.3215% [5.629%]	0	0	68,297	56,857		56,857	(423,471)	0	0	0	115,933		
Currency Swap /181109 /Pay CAD[Semi-Annual] FIXED [5.583%]/ Receive USD Semi-Annual FIXED 5.8805%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/31/2024	07/31/2033		14,076,720	5.8805% [5.583%]	0	0	26,657	489,951		489,951	52,613	0	0	0	203,261		
Currency Swap /182949 /Pay EUR[Semi-Annual] FIXED [4.07%]/ Receive USD Semi-Annual FIXED 5.815%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/27/2024	07/18/2031		21,642,000	5.815% [4.07%]	0	0	100,404	275,624		275,624	(313,221)	0	0	0	271,605		
Currency Swap /182950 /Pay EUR[Semi-Annual] FIXED [4.79%]/ Receive USD Semi-Annual FIXED 6.5675%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/27/2024	04/17/2031		27,050,000	6.5675% [4.79%]	0	0	129,025	315,009		315,009	(447,468)	0	0	0	332,671		
Currency Swap /183595 /Pay EUR[Semi-Annual] FIXED [4.88%]/ Receive USD Semi-Annual FIXED 6.8425%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/10/2024	05/07/2034		25,531,250	6.8425% [4.88%]	0	0	131,801	210,873		210,873	(598,471)	0	0	0	385,302		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /184052 /Pay EUR[Semi-Annual] FIXED [4.67%]/ Receive USD Semi-Annual FIXED 6.709% .	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2024	07/15/2031		21,440,000	6.709% [4.67%]	0	0	113,857	88,611		88,611	(588,986)	0	0	0	268,856		
Currency Swap /184056 /Pay EUR[Semi-Annual] FIXED [5.12%]/ Receive USD Semi-Annual FIXED 7.12% ...	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2024	05/08/2031		37,450,000	7.12% [5.12%]	0	0	195,121	377,827		377,827	(750,891)	0	0	0	462,852		
Currency Swap /184476 /Pay GBP[Semi-Annual] FIXED [5.51%]/ Receive USD Semi-Annual FIXED 5.9145%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/10/2024	05/15/2029		35,710,500	5.9145% [5.51%]	0	0	33,495	(475,985)		(475,985)	(1,000,498)	0	0	0	362,862		
Currency Swap /185019 /Pay DKK[Semi-Annual] FIXED [4.27%]/ Receive USD Semi-Annual FIXED 6.1525%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/23/2024	06/11/2029		24,345,930	6.1525% [4.27%]	0	0	122,255	116,797		116,797	(613,081)	0	0	0	249,472		
Currency Swap /185230 /Pay EUR[Semi-Annual] FIXED [5.05%]/ Receive USD Semi-Annual FIXED 6.782% .	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/30/2024	07/02/2029		19,512,000	6.782% [5.05%]	0	0	91,656	114,374		114,374	(485,801)	0	0	0	201,362		
Currency Swap /185245 /Pay EUR[Semi-Annual] FIXED [4.04%]/ Receive USD Semi-Annual FIXED 5.6875%	ASSET HEDGE	Schedule D	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	05/31/2024	11/21/2029		21,702,000	5.6875% [4.04%]	0	0	95,990	79,534		79,534	(591,021)	0	0	0	233,738		
Currency Swap /185683 /Pay EUR[Semi-Annual] FIXED [5.82%]/ Receive USD Semi-Annual FIXED 7.4075%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/13/2024	07/15/2034		21,540,000	7.4075% [5.82%]	0	0	92,586	(144,441)		(144,441)	(378,322)	0	0	0	328,441		
Currency Swap /186337 /Pay EUR[Semi-Annual] FIXED [4.57%]/ Receive USD Semi-Annual FIXED 6.139% .	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/26/2024	06/30/2031		24,541,000	6.139% [4.57%]	0	0	100,087	(386,025)		(386,025)	(478,469)	0	0	0	306,763		
Currency Swap /186965 /Pay EUR[Semi-Annual] FIXED [4.88%]/ Receive USD Semi-Annual FIXED 6.3%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/15/2024	08/28/2027		10,910,000	6.3% [4.88%]	0	0	43,366	9,327		9,327	(349,132)	0	0	0	84,860		
Currency Swap /189509 /Pay GBP[Semi-Annual] FIXED [5.87%]/ Receive USD Semi-Annual FIXED 5.5665%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/24/2024	11/26/2029		16,725,000	5.5665% [5.87%]	0	0	1,678	642,350		642,350	(305,021)	0	0	0	180,522		
Currency Swap /189510 /Pay GBP[Semi-Annual] FIXED [6.02%]/ Receive USD Semi-Annual FIXED 5.792% .	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	11/26/2031		8,362,500	5.792% [6.02%]	0	0	2,601	357,642		357,642	(88,146)	0	0	0	107,905		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /190346 /Pay EUR[Semi-Annual] FIXED [3.56%]/ Receive USD Semi-Annual FIXED 5.141%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/16/2024	11/26/2029		8,167,500	5.141% [3.56%]	0	0	34,725	70,701		70,701	(162,759)	0	0	0	88,156		
Currency Swap /190615 /Pay GBP[Semi-Annual] FIXED [6.43%]/ Receive USD Semi-Annual FIXED 6.493%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/23/2024	01/15/2032		12,950,000	6.493% [6.43%]	0	0	5,903	319,464		319,464	286,125	0	0	0	168,723		
Currency Swap /190649 /Pay CAD[Semi-Annual] FIXED [4.76%]/ Receive USD Semi-Annual FIXED 5.623%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/23/2024	11/15/2031		10,115,607	5.623% [4.76%]	0	0	26,209	168,932		168,932	60,430	0	0	0	130,232		
Currency Swap /192483 /Pay EUR[Semi-Annual] FIXED [3.75%]/ Receive USD Semi-Annual FIXED 5.676%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/12/2024	01/10/2032		4,204,000	5.676% [3.75%]	0	0	18,325	(30,373)		(30,373)	(7,884)	0	0	0	54,733		
Currency Swap /192485 /Pay SEK[Semi-Annual] FIXED [3.87%]/ Receive USD Semi-Annual FIXED 5.648%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/12/2024	01/10/2032		9,126,586	5.648% [3.87%]	0	0	34,467	(579,484)		(579,484)	(644,699)	0	0	0	118,821		
Currency Swap /193709 /Pay EUR[Semi-Annual] FIXED [3.75%]/ Receive USD Semi-Annual FIXED 5.801%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/16/2025	01/30/2028		15,405,000	5.801% [3.75%]	0	0	50,286	(719,312)		(719,312)	(719,312)	0	0	0	129,576		
Currency Swap /194104 /Pay EUR[Semi-Annual] FIXED [3.83%]/ Receive USD Semi-Annual FIXED 5.869%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/23/2025	03/13/2030		16,640,000	5.869% [3.83%]	0	0	15,613	(362,436)		(362,436)	(362,436)	0	0	0	185,108		
Currency Swap /194106 /Pay EUR[Semi-Annual] FIXED [4.04%]/ Receive USD Semi-Annual FIXED 6.068%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/23/2025	05/13/2032		8,320,000	6.068% [4.04%]	0	0	0	225,449		225,449	225,449	0	0	0	111,003		
Currency Swap /194249 /Pay GBP[Semi-Annual] FIXED [5.65%]/ Receive USD Semi-Annual FIXED 5.797%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/28/2025	03/13/2032		16,572,919	5.797% [5.65%]	0	0	(703)	(263,498)		(263,498)	(263,498)	0	0	0	218,612		
Currency Swap /194530 /Pay GBP[Semi-Annual] FIXED [6.34%]/ Receive USD Semi-Annual FIXED 6.523%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/04/2025	03/13/2030		17,458,000	6.523% [6.34%]	0	0	(488)	(293,845)		(293,845)	(293,845)	0	0	0	194,208		
Currency Swap /196481 /Pay GBP[Semi-Annual] FIXED [6.1%]/ Receive USD Semi-Annual FIXED 5.793%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/25/2025	04/30/2030		24,993,500	5.793% [6.1%]	0	0	0	13,730		13,730	13,730	0	0	0	281,662		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /196530 /Pay EUR[Semi-Annual] FIXED [4.22%]/ Receive USD Semi-Annual FIXED 5.86% ...	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	06/20/2030		8,624,000	5.86% [4.22%]	0	0	0	33,846		33,846	33,846	0	0	0	98,518		
Currency Swap /196532 /Pay EUR[Semi-Annual] FIXED [3.9%]/ Receive USD Semi-Annual FIXED 5.486%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/27/2025	06/20/2031		19,296,200	5.486% [3.9%]	0	0	0	64,702		64,702	64,702	0	0	0	240,623		
Currency Swap /196535 /Pay EUR[Semi-Annual] FIXED [4.51%]/ Receive USD Semi-Annual FIXED 6.104% .	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/27/2025	06/20/2032		8,624,000	6.104% [4.51%]	0	0	0	32,562		32,562	32,562	0	0	0	115,944		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	2,228,457	(25,282,896)	XXX	(25,282,896)	(19,083,812)	0	0	0	11,182,173	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										93,250	0	(415,377)	24,154,684	XXX	24,154,684	(39,268,186)	0	0	0	80,626,021	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										93,250	0	(2,643,834)	49,437,581	XXX	49,437,581	(20,184,373)	0	0	0	69,443,848	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	2,228,457	(25,282,896)	XXX	(25,282,896)	(19,083,812)	0	0	0	11,182,173	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										93,250	0	(415,377)	24,154,684	XXX	24,154,684	(39,268,186)	0	0	0	80,626,021	XXX	XXX
REC 61611.98 USD PAY [99000.00] AUD /194346	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	01/31/2025	04/29/2025		61,612	1.60683096	0	0	0	(269)		(269)	(269)	0	0	0	87		
REC 102790.08 USD PAY [1128000.00] SEK /194084	Asset Hedge	Schedule BA, D	Currency	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/23/2025	04/01/2025		102,790	10.973822	0	0	0	(9,601)		(9,601)	(9,601)	0	0	0	0		
REC 115954.72 USD PAY [1154000.00] SEK /196575	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2025	06/30/2025		115,955	9.952161	0	0	0	426		426	426	0	0	0	290		
REC 120000.00 SEK PAY [11029.53] USD /194905	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/12/2025	04/02/2025		11,030	10.879883	0	0	0	920		920	920	0	0	0	6		
REC 126322.34 USD PAY [181000.00] CAD /194067	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/23/2025	04/28/2025		126,322	1.432842	0	0	0	395		395	395	0	0	0	179		
REC 127315.67 USD PAY [102000.00] GBP /194546	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/04/2025	05/06/2025		127,316	0.801158154	0	0	0	(4,347)		(4,347)	(4,347)	0	0	0	201		
REC 176514.45 USD PAY [281000.00] AUD /195889	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/13/2025	05/12/2025		176,514	1.591938424	0	0	0	1,348		1,348	1,348	0	0	0	306		
REC 185163.45 USD PAY [319000.00] NZD /196068	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/17/2025	06/06/2025		185,163	1.722801275	0	0	0	4,178		4,178	4,178	0	0	0	393		
REC 235049.30 USD PAY [189000.00] GBP /194520	Asset Hedge	Schedule BA, D	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2025	05/06/2025		235,049	0.80408669	0	0	0	(8,925)		(8,925)	(8,925)	0	0	0	372		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 251841.24 USD PAY [438000.00] NZD /196047	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	03/14/2025	06/06/2025		251,841	1.739190928	0	0	0	2,799		2,799	2,799	0	0	0	534		
REC 313971.23 USD PAY [247000.00] GBP /195429	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/04/2025	05/06/2025		313,971	0.786696026	0	0	0	(4,798)		(4,798)	(4,798)	0	0	0	496		
REC 403359.62 USD PAY [704000.00] NZD /196190	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	03/20/2025	04/22/2025		403,360	1.745340813	0	0	0	3,528		3,528	3,528	0	0	0	494		
REC 412160.75 USD PAY [318000.00] GBP /196555	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2025	06/30/2025		412,161	0.77154362	0	0	0	1,543		1,543	1,543	0	0	0	1,030		
REC 467000.00 GBP PAY [586367.58] USD /193102	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/30/2024	04/01/2025		586,368	0.796428813	0	0	0	16,576		16,576	18,649	0	0	0	0		
REC 677513.94 USD PAY [623053.00] EUR /196232	Asset Hedge	Schedule BA, D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2025	06/10/2025		677,514	0.919616336	0	0	0	781		781	781	0	0	0	1,477		
REC 690000.00 GBP PAY [894378.00] USD /196553	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2025	04/01/2025		894,378	0.771485882	0	0	0	(3,377)		(3,377)	(3,377)	0	0	0	0		
REC 708464.16 USD PAY [651000.00] EUR /195888	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2025	05/12/2025		708,464	0.918888769	0	0	0	3,216		3,216	3,216	0	0	0	1,227		
REC 785765.37 USD PAY [723000.00] EUR /195482	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	03/07/2025	04/28/2025		785,765	0.920122339	0	0	0	2,677		2,677	2,677	0	0	0	1,111		
REC 882597.83 USD PAY [840000.00] EUR /194968	Asset Hedge	Schedule BA, D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/18/2025	05/21/2025		882,598	0.951735585	0	0	0	(27,198)		(27,198)	(27,198)	0	0	0	1,651		
REC 945114.36 USD PAY [731000.00] GBP /196031	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	03/14/2025	06/16/2025		945,114	0.773451434	0	0	0	1,373		1,373	1,373	0	0	0	2,166		
REC 1028688.23 USD PAY [796000.00] GBP /196416	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2025	06/24/2025		1,028,688	0.773800957	0	0	0	1,026		1,026	1,026	0	0	0	2,467		
REC 1128000.00 SEK PAY [112738.90] USD /196574	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2025	04/01/2025		112,739	10.00542	0	0	0	(415)		(415)	(415)	0	0	0	0		
REC 1193735.01 USD PAY [923000.00] GBP /196027	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2025	06/16/2025		1,193,735	0.77320325	0	0	0	2,098		2,098	2,098	0	0	0	2,735		
REC 1275000.00 EUR PAY [1398359.06] USD /195705	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/11/2025	06/11/2025		1,398,359	0.911783156	0	0	0	(15,699)		(15,699)	(15,699)	0	0	0	3,127		
REC 1285658.75 USD PAY [993000.00] GBP /196471	Asset Hedge	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21GI19DL770XOHC3ZE78	03/25/2025	06/02/2025		1,285,659	0.772366578	0	0	0	3,015		3,015	3,015	0	0	0	2,650		
REC 1415037.26 USD PAY [1157000.00] GBP /193713	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	01/16/2025	04/01/2025		1,415,037	0.817646111	0	0	0	(78,761)		(78,761)	(78,761)	0	0	0	0		
REC 1900616.73 USD PAY [1750000.00] EUR /196241	Asset Hedge	Schedule BA, D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2025	05/12/2025		1,900,617	0.920753508	0	0	0	2,958		2,958	2,958	0	0	0	3,292		
REC 1969562.92 USD PAY [13384000.00] DKK /196121	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/18/2025	06/20/2025		1,969,563	6.795416	0	0	0	21,455		21,455	21,455	0	0	0	4,619		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 2062205.88 USD PAY [1635000.00] GBP /195167	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	02/24/2025	05/27/2025		2,062,206	0.792840335	0	0	0	(48,274)		(48,274)	(48,274)	0	0	0	4,124		
REC 2420000.00 EUR PAY [2644526.39] USD /196120	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2025	04/09/2025		2,644,526	0.915097275	0	0	0	(27,642)		(27,642)	(27,642)	0	0	0	2,290		
REC 2457388.28 USD PAY [3496000.00] CAD /194929	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	02/13/2025	05/15/2025		2,457,388	1.422649	0	0	0	20,066		20,066	20,066	0	0	0	4,430		
REC 2537470.65 USD PAY [4039000.00] AUD /194832	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/11/2025	05/15/2025		2,537,471	1.591743309	0	0	0	19,638		19,638	19,638	0	0	0	4,574		
REC 2579561.17 USD PAY [2352000.00] EUR /195713	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/11/2025	06/11/2025		2,579,561	0.911783156	0	0	0	28,961		28,961	28,961	0	0	0	5,768		
REC 2721104.44 USD PAY [4324000.00] AUD /196436	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/24/2025	06/12/2025		2,721,104	1.589059642	0	0	0	24,792		24,792	24,792	0	0	0	6,085		
REC 2960280.23 USD PAY [2282000.00] GBP /196127	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2025	05/06/2025		2,960,280	0.770872728	0	0	0	14,185		14,185	14,185	0	0	0	4,681		
REC 3600573.96 USD PAY [6294000.00] NZD /195784	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/12/2025	06/06/2025		3,600,574	1.748053106	0	0	0	30,082		30,082	30,082	0	0	0	7,638		
REC 3665222.75 USD PAY [3500000.00] EUR /193942	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	01/22/2025	04/01/2025		3,665,223	0.954921042	0	0	0	(119,640)		(119,640)	(119,640)	0	0	0	0		
REC 3788550.16 USD PAY [6015000.00] AUD /195799	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/12/2025	06/12/2025		3,788,550	1.587679606	0	0	0	37,754		37,754	37,754	0	0	0	8,471		
REC 3960970.00 USD PAY [3642000.00] EUR /196458	Asset Hedge	Schedule BA, D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/25/2025	06/25/2025		3,960,970	0.919471745	0	0	0	7,432		7,432	7,432	0	0	0	9,702		
REC 4103693.89 USD PAY [3317000.00] GBP /194813	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/10/2025	05/13/2025		4,103,694	0.808296354	0	0	0	(176,470)		(176,470)	(176,470)	0	0	0	7,108		
REC 4746716.08 USD PAY [7542000.00] AUD /194650	Asset Hedge	Schedule BA, D	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2025	05/12/2025		4,746,716	1.588887953	0	0	0	31,748		31,748	31,748	0	0	0	8,222		
REC 4872381.46 USD PAY [4670000.00] EUR /193353	Asset Hedge	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21GI19DL770XOHC3ZE78	01/07/2025	04/09/2025		4,872,381	0.958463085	0	0	0	(178,938)		(178,938)	(178,938)	0	0	0	4,220		
REC 4993557.99 USD PAY [4581000.00] EUR /195847	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	03/13/2025	06/13/2025		4,993,558	0.917381536	0	0	0	19,311		19,311	19,311	0	0	0	11,166		
REC 5096151.36 USD PAY [3939000.00] GBP /195740	Asset Hedge	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21GI19DL770XOHC3ZE78	03/11/2025	06/11/2025		5,096,151	0.772936106	0	0	0	8,244		8,244	8,244	0	0	0	11,395		
REC 5123407.23 USD PAY [8151000.00] AUD /196413	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/24/2025	06/20/2025		5,123,407	1.590932955	0	0	0	40,284		40,284	40,284	0	0	0	12,015		
REC 5170041.50 USD PAY [5000000.00] EUR /193710	Asset Hedge	Schedule BA, D	Currency	SOCIETE GENERAL ... O2RNE8IBXP4R0TD8PU41	01/16/2025	04/22/2025		5,170,042	0.967110506	0	0	0	(242,749)		(242,749)	(242,749)	0	0	0	6,332		
REC 5398000.00 EUR PAY [5658049.73] USD /195200	Asset Hedge	Schedule BA, D	Currency	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/24/2025	04/09/2025		5,658,050	0.954039163	0	0	0	180,528		180,528	180,528	0	0	0	4,900		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 5415324.26 USD PAY [4950000.00] EUR /196123	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	03/18/2025	04/24/2025		5,415,324	0.914072605	0	0	0	55,076		55,076	55,076	0	0	0	7,164		
REC 5550000.00 EUR PAY [6008763.00] USD /196623	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2025	04/01/2025		6,008,763	0.923651008	0	0	0	(6,195)		(6,195)	(6,195)	0	0	0	0		
REC 5790288.92 USD PAY [5550000.00] EUR /193134	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	12/30/2024	04/01/2025		5,790,289	0.95850167	0	0	0	(211,420)		(211,420)	(231,789)	0	0	0	0		
REC 6039532.76 USD PAY [5550000.00] EUR /196622	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2025	06/30/2025		6,039,533	0.918945345	0	0	0	6,888		6,888	6,888	0	0	0	15,099		
REC 6225000.00 EUR PAY [6754101.35] USD /196212	Asset Hedge	Schedule BA, D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2025	04/15/2025		6,754,101	0.921662384	0	0	0	(14,059)		(14,059)	(14,059)	0	0	0	6,754		
REC 6424872.70 USD PAY [10188000.00] AUD /195683	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	03/10/2025	04/29/2025		6,424,873	1.585713357	0	0	0	56,782		56,782	56,782	0	0	0	9,086		
REC 6731978.57 USD PAY [5343000.00] GBP /195367	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/28/2025	06/02/2025		6,731,979	0.79367473	0	0	0	(162,795)		(162,795)	(162,795)	0	0	0	13,878		
REC 6774686.80 USD PAY [6225000.00] EUR /196211	Asset Hedge	Schedule BA, D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2025	06/09/2025		6,774,687	0.918861751	0	0	0	13,693		13,693	13,693	0	0	0	14,765		
REC 7113868.88 USD PAY [11250000.00] AUD /196457	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	03/25/2025	06/20/2025		7,113,869	1.581417709	0	0	0	77,906		77,906	77,906	0	0	0	16,684		
REC 7534833.60 USD PAY [12000000.00] AUD /196186	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2025	06/20/2025		7,534,834	1.592602679	0	0	0	29,741		29,741	29,741	0	0	0	17,671		
REC 8725000.00 EUR PAY [9102351.02] USD /194662	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/07/2025	05/12/2025		9,102,351	0.958543933	0	0	0	341,116		341,116	341,116	0	0	0	15,766		
REC 8880169.67 USD PAY [8457000.00] EUR /194988	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	02/18/2025	05/12/2025		8,880,170	0.952346487	0	0	0	(284,247)		(284,247)	(284,247)	0	0	0	15,381		
REC 12783968.86 USD PAY [12292000.00] EUR /194508	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	02/04/2025	05/07/2025		12,783,969	0.961516273	0	0	0	(532,178)		(532,178)	(532,178)	0	0	0	20,213		
REC 14880118.82 USD PAY [12057000.00] GBP /194446	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/03/2025	05/06/2025		14,880,119	0.810275591	0	0	0	(682,464)		(682,464)	(682,464)	0	0	0	23,528		
REC 15376792.54 USD PAY [14717000.00] EUR /193095	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/30/2024	04/01/2025		15,376,793	0.957091666	0	0	0	(519,625)		(519,625)	(594,605)	0	0	0	0		
REC 15419008.90 USD PAY [11886000.00] GBP /196125	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2025	06/20/2025		15,419,009	0.770866786	0	0	0	73,138		73,138	73,138	0	0	0	36,161		
REC 15443732.53 USD PAY [14672000.00] EUR /194137	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	01/24/2025	04/28/2025		15,443,733	0.950029403	0	0	0	(443,844)		(443,844)	(443,844)	0	0	0	21,841		
REC 15765716.24 USD PAY [15159000.00] EUR /194509	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	02/04/2025	05/07/2025		15,765,716	0.961516273	0	0	0	(656,304)		(656,304)	(656,304)	0	0	0	24,928		
REC 16183495.51 USD PAY [13027000.00] GBP /194139	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/24/2025	04/28/2025		16,183,496	0.804955953	0	0	0	(632,442)		(632,442)	(632,442)	0	0	0	22,887		

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REC 18217000.00 EUR PAY [19718991.65] USD /196590	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2025	04/01/2025		19,718,992	0.9238302	0	0	0	(16,508)		(16,508)	(16,508)	0	0	0	0		
REC 18527174.32 USD PAY [29616000.00] AUD /195337	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	02/27/2025	04/08/2025		18,527,174	1.598516577	0	0	0	18,254		18,254	18,254	0	0	0	13,101		
REC 19819968.48 USD PAY [18217000.00] EUR /196591	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2025	06/30/2025		19,819,968	0.919123561	0	0	0	18,805		18,805	18,805	0	0	0	49,550		
REC 23910314.79 USD PAY [18552000.00] GBP /196493	Asset Hedge	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	03/26/2025	06/20/2025		23,910,315	0.775899326	0	0	0	(51,894)		(51,894)	(51,894)	0	0	0	56,075		
REC 25630044.84 USD PAY [23032031.67] EUR /166475	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/21/2023	03/27/2026		25,630,045	0.898634076	0	0	0	225,251		225,251	(885,821)	0	0	0	127,508		
REC 30107355.83 USD PAY [48158000.00] AUD /193328	Asset Hedge	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	01/06/2025	04/08/2025		30,107,356	1.599541891	0	0	0	14,371		14,371	14,371	0	0	0	21,289		
REC 31209048.01 USD PAY [28449000.00] EUR /196119	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2025	06/18/2025		31,209,048	0.911562902	0	0	0	322,435		322,435	322,435	0	0	0	73,192		
REC 34774203.55 USD PAY [381771000.00] SEK /193198	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/31/2024	04/02/2025		34,774,204	10.978569	0	0	0	(3,244,338)		(3,244,338)	(3,328,030)	0	0	0	17,387		
REC 35358868.52 USD PAY [56368000.00] AUD /194069	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/23/2025	04/28/2025		35,358,869	1.594169167	0	0	0	224,986		224,986	224,986	0	0	0	50,005		
REC 38161883.89 USD PAY [381662000.00] SEK /196691	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/31/2025	07/01/2025		38,161,884	10.001131	0	0	0	(47,286)		(47,286)	(47,286)	0	0	0	95,405		
REC 44918700.95 USD PAY [43373000.00] EUR /193266	Asset Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/02/2025	04/04/2025		44,918,701	0.965589294	0	0	0	(1,936,755)		(1,936,755)	(1,936,755)	0	0	0	22,459		
REC 47551074.95 USD PAY [43599000.00] EUR /195953	Asset Hedge	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	03/14/2025	05/09/2025		47,551,075	0.916887789	0	0	0	310,902		310,902	310,902	0	0	0	78,855		
REC 49593000.00 EUR PAY [53587220.22] USD /196687	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/31/2025	04/02/2025		53,587,220	0.925463194	0	0	0	52,556		52,556	52,556	0	0	0	26,794		
REC 51619027.79 USD PAY [49593000.00] EUR /193264	Asset Hedge	Schedule BA, D	Currency	STATE STREET FX ... 571474TGEMMWANRLN572	01/02/2025	04/02/2025		51,619,028	0.960750461	0	0	0	(2,012,839)		(2,012,839)	(2,012,839)	0	0	0	25,810		
REC 52913954.19 USD PAY [48415000.00] EUR /195963	Asset Hedge	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	03/14/2025	06/16/2025		52,913,954	0.914975868	0	0	0	339,893		339,893	339,893	0	0	0	121,241		
REC 53861553.82 USD PAY [49593000.00] EUR /196689	Asset Hedge	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/31/2025	07/01/2025		53,861,554	0.920749269	0	0	0	(46,382)		(46,382)	(46,382)	0	0	0	134,654		
REC 58792116.01 USD PAY [56437000.00] EUR /194573	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	02/06/2025	05/09/2025		58,792,116	0.959941636	0	0	0	(2,362,367)		(2,362,367)	(2,362,367)	0	0	0	97,496		
REC 67403229.35 USD PAY [61880000.00] EUR /195483	Asset Hedge	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	03/07/2025	06/09/2025		67,403,229	0.918056987	0	0	0	219,485		219,485	219,485	0	0	0	146,902		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 87789515.49 USD PAY [67704000.00] GBP /196167	Asset Hedge	Schedule BA, D	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	03/19/2025	06/20/2025		87,789,515	0.771208028	0	0	0	388,297		388,297	388,297	0	0	0	205,885		
REC 381651000.00 SEK PAY [37959926.60] USD /196690	Asset Hedge	Schedule BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/31/2025	04/02/2025		37,959,927	10.05405	0	0	0	46,296		46,296	46,296	0	0	0	18,980		
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(11,441,838)	XXX	(11,441,838)	(12,729,878)	0	0	0	1,818,425	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(11,441,838)	XXX	(11,441,838)	(12,729,878)	0	0	0	1,818,425	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										693,971,620	189,393,348	(91,677,756)	394,688,026	XXX	651,398,385	(51,998,063)	0	(170,465,861)	0	82,444,446	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										693,971,620	189,393,348	(91,677,756)	394,688,026	XXX	651,398,385	(51,998,063)	0	(170,465,861)	0	82,444,446	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYM5	795	79,500,000	Long /US 10Y NOTE FUTURE II /195827	LIABILITY HEDGE	Schedule BA, D	Interest	06/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	03/12/2025	110.8125	111.2188	320,806	320,806	0	0	0	320,806	320,806	1,490,625		1,000
TUM5	130	26,000,000	Long /US 2YR NOTE FUTURE II /196256	liability hedging	Schedule BA, D	Interest	06/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	03/20/2025	103.5156	103.5859	17,947	17,947	0	0	0	17,947	17,947	156,000		2,000
TYM5	165	16,500,000	Long /US 10Y NOTE FUTURE II /196524	LIABILITY HEDGE	Schedule BA, D	Interest	06/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	03/27/2025	110.4375	111.2188	128,457	128,457	0	0	0	128,457	128,457	309,375		1,000
TUM5	278	55,600,000	Long /US 2YR NOTE FUTURE II /196525	LIABILITY HEDGE	Schedule BA, D	Interest	06/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	03/27/2025	103.4063	103.5859	99,192	99,192	0	0	0	99,192	99,192	333,600		2,000
FVM5	226	22,600,000	Long /US 5YR NOTE FUTURE II /196526	LIABILITY HEDGE	Schedule BA, D	Interest	06/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	03/27/2025	107.6641	108.1563	110,654	110,654	0	0	0	110,654	110,654	282,500		1,000
1539999999. Subtotal - Long Futures - Hedging Other												677,056	677,056	0	0	0	677,056	677,056	2,572,100	XXX	XXX
1579999999. Subtotal - Long Futures												677,056	677,056	0	0	0	677,056	677,056	2,572,100	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												677,056	677,056	0	0	0	677,056	677,056	2,572,100	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												677,056	677,056	0	0	0	677,056	677,056	2,572,100	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley & Company		677,057	677,057
Total Net Cash Deposits	0	677,057	677,057

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

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

SCHEDULE DB - PART 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	0	359,606,225	(213,157,938)	359,606,225	306,857,571	0	306,857,571	2,572,100	2,572,100
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	134,560,000	0	25,904,884	(1,951,638)	0	30,764,535	0	0	0	0
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	77,980,000	0	36,070,838	(19,475,053)	0	33,394,556	(765,531)	0	221,351	0
BNP Paribas London	ROMUWSFPU8MPRO8K5P83	Y	Y	92,380,000	0	41,344,031	(14,405,446)	0	46,618,173	(468,249)	0	210,731	0
Canadian Imperial Bank of Commerce	2IGI19DL770X0HC3ZE78	Y	Y	70,000	0	676,425	(230,832)	375,593	676,425	(230,832)	375,593	295,725	295,725
Citibank N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	100,875,994	0	78,984,043	(16,385,650)	0	91,034,850	(5,492,951)	0	1,156,001	0
Credit Agricole	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	2,319,263	(2,286,715)	32,548	2,319,263	(2,286,715)	32,548	3,734,504	3,734,504
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	48,110,000	0	4,964,063	(258,916)	0	3,609,475	(8,925)	0	8,594	0
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	52,180,000	0	42,332,112	(8,533,415)	0	41,541,534	(7,804,669)	0	3,164,933	0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	3,665,000	0	1,785,518	(21,093)	0	3,458,618	0	0	0	0
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y	0	0	401,163	(4,428,207)	0	401,163	(4,428,207)	0	990,612	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	65,430,000	0	13,682,690	(12,195,402)	0	14,111,622	(6,369,949)	0	504,222	0
Societe General	O2RNE8IBXP4R0TD8PU41	Y	Y	377,160,000	0	19,387,722	(8,969,185)	0	23,119,391	(242,749)	0	6,332	0
State Street FX	571474TGEMMWANRLN572	Y	Y	0	0	76,093	(4,387,508)	0	76,093	(4,387,508)	0	132,549	0
The Toronto-Dominion Bank	PT30B789TSUIDF371261	Y	Y	150,000	0	79,534	0	0	79,534	0	0	233,738	163,272
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y	42,940,000	0	20,288,431	(2,224,268)	0	24,890,911	0	0	0	0
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	12,800,337	0	26,416,235	(19,480,502)	0	23,842,249	(11,671,817)	0	2,341,306	0
0299999999. Total NAIC 1 Designation				1,008,301,331	0	314,713,044	(115,233,830)	408,141	339,938,393	(44,158,103)	408,141	13,000,598	4,193,501
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				51,657,967	0	103,032,062	(53,594,482)	0	103,032,062	(53,594,482)	0	69,443,848	67,223,461
0999999999 - Gross Totals				1,059,959,298	0	777,351,332	(381,986,250)	360,014,366	749,828,026	(97,752,585)	307,265,712	85,016,546	73,989,062
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						777,351,332	(381,986,250)						

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)
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	340,000	340,000	340,000		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	30231G-BN-1	EXXON MOBIL CORPORATION	920,472	1,000,000	644,330	10/15/2030	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	05723K-AF-7	BAKER HUGHES LLC/CO-OBL	12,819,226	16,000,000	8,973,458	12/15/2047	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPER	18,166,983	20,000,000	12,716,888	03/15/2044	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	110122-DQ-8	BRISTOL-MYERS SQUIBB CO	12,841,115	15,000,000	8,988,781	11/13/2030	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	115637-AU-4	BROWN-FORMAN CORP	15,138,597	15,000,000	10,597,018	04/15/2033	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	17275R-BS-0	CISCO SYSTEMS INC	10,245,788	10,000,000	7,684,341	02/26/2031	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	20030N-DH-1	Comcast Corporation	15,970,192	19,000,000	11,179,134	04/01/2040	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	04636N-AK-9	ASTRAZENECA FINANCE LLC	15,226,629	15,000,000	12,181,303	02/26/2027	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	03524B-AF-3	ANHEUSER-BUSCH INBEV FIN	13,660,078	15,000,000	9,562,054	02/01/2044	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	91324P-DX-7	UNITEDHEALTH GROUP INC	13,370,435	15,000,000	10,027,827	05/15/2030	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	94106L-BT-5	WASTE MANAGEMENT INC	15,170,759	15,000,000	11,378,069	02/15/2030	I
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	4,550,000	4,550,000	4,550,000		V
State Street Bank and Trust Company 571474TGEMMWANRLN572	Cash		Cash Collateral	4,480,000	4,480,000	4,480,000		V
0199999999 - Total				152,900,273	165,370,000	113,303,203	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank Of America NA B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	134,560,000	134,560,000	XXX		V
Barclays Bank Plc G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	77,980,000	77,980,000	XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	92,380,000	92,380,000	XXX		V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Cash		Cash Collateral	70,000	70,000	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	100,875,994	100,875,994	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	48,110,000	48,110,000	XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	52,180,000	52,180,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	3,665,000	3,665,000	XXX		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	677,057	677,057	XXX		V
Morgan Stanley & Co. LLC CME 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	51,657,967	51,657,967	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	65,430,000	65,430,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	377,160,000	377,160,000	XXX		V
Toronto Dominion Bank PT3QB789TSUIDF371261	Cash		Cash Collateral	150,000	150,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	42,940,000	42,940,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	12,800,337	12,800,337	XXX		V
0299999999 - Total				1,060,636,355	1,060,636,355	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	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon ..... New York, NY					54,765,482	51,312,020	84,702,179	XXX.
PNC Bank ..... Pittsburgh, PA					(161,424,950)	(166,091,229)	(149,134,897)	XXX.
Wells Fargo Bank / Norwest Bank ..... Phoenix, AZ					65,041	30,720	314,736	XXX.
FHLB ..... Cincinnati, OH		3.800	464,472		25,876,692	41,987,847	30,213,430	XXX.
State Street Global Services Kansas City, MO					12,397,405	11,041,284	36,359,615	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	464,472	0	(68,320,330)	(61,719,358)	2,455,063	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	464,472	0	(68,320,330)	(61,719,358)	2,455,063	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	464,472	0	(68,320,330)	(61,719,358)	2,455,063	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	ABBVIE INC COMMERCIAL PAPER		03/24/2025	0.000	05/20/2025	49,683,937	0	44,826
	AGILENT TECHNOLOGIES INC COMMERCIAL PAPE		03/24/2025	0.000	04/24/2025	49,853,564	0	44,397
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		03/27/2025	0.000	04/10/2025	19,976,985	0	12,763
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		03/25/2025	0.000	04/15/2025	29,946,052	0	26,902
	AMEREN CORPORATION COMMERCIAL PAPER		03/05/2025	0.000	04/02/2025	19,997,464	0	65,714
	AMEREN CORPORATION COMMERCIAL PAPER		03/05/2025	0.000	04/03/2025	9,997,464	0	32,853
	AMERICAN ELECTRIC POWER COMPANY INC COMM		03/03/2025	0.000	04/01/2025	12,600,000	0	45,980
	AMERICAN ELECTRIC POWER COMPANY INC COMM		03/17/2025	0.000	04/24/2025	11,964,666	0	22,932
	BECTON DICKINSON AND COMPANY COMMERCIAL		03/27/2025	0.000	04/30/2025	19,926,164	0	12,675
	BROADCOM INC COMMERCIAL PAPER		03/13/2025	0.000	05/08/2025	35,830,759	0	86,290
	BROADCOM INC COMMERCIAL PAPER		03/05/2025	0.000	06/03/2025	9,920,993	0	32,243
	CRH AMERICA FINANCE INC COMMERCIAL PAPER		03/20/2025	0.000	06/18/2025	8,909,380	0	13,780
	CANADIAN PACIFIC RAILWAY COMPANY COMMERC		03/27/2025	0.000	04/09/2025	9,989,816	0	6,355
	CANADIAN PACIFIC RAILWAY COMPANY COMMERC		03/13/2025	0.000	05/30/2025	18,858,603	0	45,088
	CENTERPOINT ENERGY INC COMMERCIAL PAPER		03/24/2025	0.000	04/04/2025	39,984,753	0	35,531
	CHEVRON PHILLIPS CHEMICAL COMPANY LLC CO		03/21/2025	0.000	06/17/2025	20,496,048	0	28,808
	CHEVRON PHILLIPS CHEMICAL COMPANY LLC CO		03/21/2025	0.000	06/18/2025	17,572,843	0	24,700
	CLOROX COMPANY COMMERCIAL PAPER		02/11/2025	0.000	04/14/2025	19,967,085	0	120,601
	COMMONWEALTH EDISON COMPANY COMMERCIAL P		03/17/2025	0.000	04/09/2025	25,972,907	0	50,647
	DOMINION ENERGY INC COMMERCIAL PAPER		02/24/2025	0.000	04/09/2025	14,984,800	0	66,141
	DUKE ENERGY CORP COMMERCIAL PAPER		02/10/2025	0.000	04/09/2025	19,980,009	0	124,043
	DUKE ENERGY CORP COMMERCIAL PAPER		03/24/2025	0.000	05/07/2025	29,862,761	0	30,327
	EBAY INC COMMERCIAL PAPER		03/04/2025	0.000	05/21/2025	9,936,737	0	32,581
	EBAY INC COMMERCIAL PAPER		03/03/2025	0.000	06/02/2025	19,842,048	0	68,009
	ENBRIDGE (US) INC COMMERCIAL PAPER		02/19/2025	0.000	04/23/2025	29,916,159	0	151,243
	ENBRIDGE (US) INC COMMERCIAL PAPER		03/20/2025	0.000	04/30/2025	19,925,138	0	28,249
	ENTERGY CORPORATION COMMERCIAL PAPER		01/08/2025	0.000	04/04/2025	12,795,041	0	135,699
	ENTERGY CORPORATION COMMERCIAL PAPER		01/09/2025	0.000	04/07/2025	4,996,126	0	52,348
	ENTERGY CORPORATION COMMERCIAL PAPER		02/13/2025	0.000	04/24/2025	26,921,043	0	159,918
	ENTERGY CORPORATION COMMERCIAL PAPER		03/07/2025	0.000	06/05/2025	1,983,445	0	6,295
	ENTERPRISE PRODUCTS OPERATING LLC COMMER		03/28/2025	0.000	04/08/2025	7,607,233	0	966
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		03/19/2025	0.000	04/15/2025	14,972,712	0	25,250
	EVERSOURCE ENERGY COMMERCIAL PAPER		03/25/2025	0.000	04/24/2025	24,924,062	0	23,020
	EVERSOURCE ENERGY COMMERCIAL PAPER		03/21/2025	0.000	05/05/2025	15,927,209	0	23,409
	EVERSOURCE ENERGY COMMERCIAL PAPER		03/24/2025	0.000	05/13/2025	5,966,364	0	6,364
	FIDELITY NATIONAL INFORMATION SERVICES I		03/10/2025	0.000	04/03/2025	25,393,576	0	70,453
	FIDELITY NATIONAL INFORMATION SERVICES I		03/14/2025	0.000	04/07/2025	13,689,472	0	31,486
	FISERV INC COMMERCIAL PAPER		03/10/2025	0.000	04/01/2025	13,000,000	0	35,829
	FISERV INC COMMERCIAL PAPER		03/26/2025	0.000	04/03/2025	9,997,465	0	7,598
	FISERV INC COMMERCIAL PAPER		03/20/2025	0.000	04/15/2025	12,177,809	0	18,957
	FISERV INC COMMERCIAL PAPER		03/20/2025	0.000	04/16/2025	14,970,767	0	23,304
	FORTIVE CORP COMMERCIAL PAPER		03/04/2025	0.000	04/02/2025	999,874	0	3,523
	GENUINE PARTS COMPANY COMMERCIAL PAPER		03/04/2025	0.000	04/10/2025	24,971,524	0	88,177
	GENUINE PARTS COMPANY COMMERCIAL PAPER		03/14/2025	0.000	05/13/2025	19,891,950	0	45,950
	HP INC COMMERCIAL PAPER		03/26/2025	0.000	04/01/2025	32,615,000	0	25,059
	HP INC COMMERCIAL PAPER		03/18/2025	0.000	04/10/2025	9,988,354	0	18,062
	HUBBELL INCORPORATED COMMERCIAL PAPER		01/30/2025	0.000	04/01/2025	10,000,000	0	77,944
	HUBBELL INCORPORATED COMMERCIAL PAPER		03/17/2025	0.000	04/07/2025	9,992,185	0	19,485
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL		03/19/2025	0.000	04/08/2025	29,972,946	0	50,113
	KELLANOVA COMMERCIAL PAPER		03/18/2025	0.000	04/11/2025	14,980,551	0	25,209
	KELLANOVA COMMERCIAL PAPER		03/24/2025	0.000	04/14/2025	17,969,943	0	16,143
	KELLANOVA COMMERCIAL PAPER		03/31/2025	0.000	04/22/2025	16,954,185	0	0
	KEURIG DR PEPPER INC COMMERCIAL PAPER		03/26/2025	0.000	04/14/2025	49,916,881	0	38,270
	KINDER MORGAN INC COMMERCIAL PAPER		03/19/2025	0.000	04/21/2025	49,870,059	0	84,100
	L3HARRIS TECHNOLOGIES INC COMMERCIAL PAP		03/27/2025	0.000	04/07/2025	16,987,043	0	10,782

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	MAGNA INTERNATIONAL INC COMMERCIAL PAPER		03/12/2025	0.000	04/17/2025	14,969,862	0	35,632
	MAGNA INTERNATIONAL INC COMMERCIAL PAPER		03/14/2025	0.000	05/06/2025	21,900,955	0	50,591
	MARRIOTT INTERNATIONAL INC COMMERCIAL PA		02/19/2025	0.000	04/23/2025	14,958,167	0	77,342
	MARSH & MCLENNAN COMPANIES INC COMMERCIA		03/10/2025	0.000	04/07/2025	28,977,947	0	80,575
	MARSH & MCLENNAN COMPANIES INC COMMERCIA		03/14/2025	0.000	04/16/2025	19,961,593	0	38,260
	MICROCHIP TECHNOLOGY INCORPORATED COMMER		02/21/2025	0.000	04/04/2025	16,993,551	0	83,396
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		03/20/2025	0.000	04/02/2025	7,998,976	0	12,265
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		03/17/2025	0.000	04/07/2025	20,983,729	0	40,569
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		03/18/2025	0.000	04/15/2025	22,958,602	0	41,249
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		03/17/2025	0.000	04/23/2025	23,931,962	0	46,169
	MOSAIC CO/THE COMMERCIAL PAPER		03/25/2025	0.000	04/08/2025	19,982,017	0	17,951
	MOSAIC CO/THE COMMERCIAL PAPER		03/20/2025	0.000	04/17/2025	29,937,235	0	46,902
	NISOURCE INC COMMERCIAL PAPER		03/17/2025	0.000	04/11/2025	14,980,169	0	29,648
	NISOURCE INC COMMERCIAL PAPER		03/17/2025	0.000	04/15/2025	34,935,911	0	63,855
	NORTHROP GRUMMAN CORP COMMERCIAL PAPER		02/13/2025	0.000	04/17/2025	9,979,570	0	58,275
	NORTHROP GRUMMAN CORP COMMERCIAL PAPER		02/13/2025	0.000	05/08/2025	39,810,162	0	238,562
	OGE ENERGY CORPORATION COMMERCIAL PAPER		03/14/2025	0.000	04/22/2025	17,153,236	0	39,881
	OGE ENERGY CORPORATION COMMERCIAL PAPER		03/14/2025	0.000	04/23/2025	19,943,034	0	46,368
	OGE ENERGY CORPORATION COMMERCIAL PAPER		03/17/2025	0.000	04/30/2025	12,950,684	0	25,362
	OREILLY AUTOMOTIVE INC COMMERCIAL PAPER		03/17/2025	0.000	04/11/2025	49,935,988	0	95,711
	NXP BV COMMERCIAL PAPER		03/24/2025	0.000	04/28/2025	14,947,633	0	15,446
	OWENS CORNING COMMERCIAL PAPER		03/11/2025	0.000	04/10/2025	49,942,730	0	126,799
	PARKER HANNIFIN CORPORATION COMMERCIAL P		03/04/2025	0.000	05/06/2025	29,868,306	0	100,806
	PARKER HANNIFIN CORPORATION COMMERCIAL P		03/17/2025	0.000	05/28/2025	13,699,297	0	26,257
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		01/02/2025	0.000	04/02/2025	39,994,864	0	451,864
	SEMPRA COMMERCIAL PAPER		03/27/2025	0.000	04/07/2025	9,992,413	0	5,052
	SEMPRA COMMERCIAL PAPER		03/26/2025	0.000	04/09/2025	9,989,884	0	5,050
	SEMPRA COMMERCIAL PAPER		03/26/2025	0.000	04/10/2025	24,971,291	0	19,103
	SHERWIN-WILLIAMS COMPANY (THE) COMMERCIA		02/25/2025	0.000	04/21/2025	14,961,925	0	62,404
	SHERWIN-WILLIAMS COMPANY (THE) COMMERCIA		02/03/2025	0.000	04/23/2025	9,972,303	0	71,053
	SHERWIN-WILLIAMS COMPANY (THE) COMMERCIA		02/25/2025	0.000	04/28/2025	9,965,732	0	41,565
	SHERWIN-WILLIAMS COMPANY (THE) COMMERCIA		03/14/2025	0.000	05/12/2025	14,921,236	0	34,319
	SOUTHERN COMPANY GAS CAPITAL CORPORATION		03/17/2025	0.000	04/22/2025	19,671,623	0	37,950
	SPIRE INC COMMERCIAL PAPER		03/18/2025	0.000	04/04/2025	19,992,236	0	36,153
	SPIRE INC COMMERCIAL PAPER		03/21/2025	0.000	04/16/2025	17,965,226	0	25,416
	TRANSCANADA PIPELINES LTD COMMERCIAL PAP		03/24/2025	0.000	04/14/2025	24,958,430	0	25,513
	TRANSCANADA PIPELINE USA LTD COMMERCIAL		03/11/2025	0.000	05/14/2025	24,863,187	0	63,125
	TYCO ELECTRONICS GROUP SA COMMERCIAL PAP		03/17/2025	0.000	05/02/2025	14,940,599	0	28,574
	TYCO ELECTRONICS GROUP SA COMMERCIAL PAP		03/24/2025	0.000	05/09/2025	34,829,882	0	35,604
	VW CREDIT INC COMMERCIAL PAPER		02/21/2025	0.000	05/22/2025	9,934,507	0	49,507
	VULCAN MATERIALS COMPANY COMMERCIAL PAPE		03/19/2025	0.000	04/09/2025	49,948,358	0	83,691
	WPP CP LLC COMMERCIAL PAPER		03/12/2025	0.000	04/24/2025	11,963,872	0	31,239
	WPP CP LLC COMMERCIAL PAPER		03/13/2025	0.000	06/10/2025	26,997,683	0	67,682
	WRKCO INC COMMERCIAL PAPER		03/18/2025	0.000	04/22/2025	11,967,321	0	21,687
	WRKCO INC COMMERCIAL PAPER		03/21/2025	0.000	05/01/2025	14,942,043	0	21,139
	WRKCO INC COMMERCIAL PAPER		03/14/2025	0.000	05/07/2025	18,487,927	0	42,245
	WASTE MANAGEMENT INC COMMERCIAL PAPER		03/31/2025	0.000	04/23/2025	7,977,899	0	1,002
	WISCONSIN GAS LLC COMMERCIAL PAPER		03/24/2025	0.000	04/02/2025	5,999,232	0	6,106
	XCEL ENERGY INC COMMERCIAL PAPER		03/17/2025	0.000	04/07/2025	14,988,403	0	28,915
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						2,103,229,346	0	5,111,220
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						2,103,229,346	0	5,111,220
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						2,103,229,346	0	5,111,220
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		03/31/2025	0.000		245,000,000	0	0
825252-40-6	INVESCO ADVISERS TREASURY PORT INSTL CL		03/31/2025	0.000		8,035,164	0	30,093

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						253,035,164	0	30,093
8589999999. Total Cash Equivalents (Unaffiliated)						2,356,264,510	0	5,141,313
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						2,356,264,510	0	5,141,313